Fidelity® Variable Insurance Products:

Total Market Index Portfolio
Extended Market Index Portfolio
International Index Portfolio

Annual Report December 31, 2021





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To view a fund's proxy voting guidelines and proxy voting record for the 12-month period ended June 30, visit http://www.fidelity.com/proxyvotingresults or visit the Securities and Exchange Commission's (SEC) web site at http://www.sec.gov.

You may also call 1-877-208-0098 to request a free copy of the proxy voting guidelines.

Fidelity® Variable Insurance Products are separate account options which are purchased through a variable insurance contract.

The funds or securities referred to herein are not sponsored, endorsed, or promoted by Fidelity Product Services LLC (FPS), and FPS bears no liability with respect to any such funds or securities or any index on which such funds or securities are based. The prospectus contains a more detailed description of the relationship between FPS and any related funds.

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This report and the financial statements contained herein are submitted for the general information of the shareholders of the Funds. This report is not authorized for distribution to prospective investors in the Funds unless preceded or accompanied by an effective prospectus.

A fund files its complete schedule of portfolio holdings with the SEC for the first and third quarters of each fiscal year on Form N-PORT. Forms N-PORT are available on the SEC's web site at http://www.sec.gov. A fund's Forms N-PORT may be reviewed and copied at the SEC's Public Reference Room in Washington, DC. Information regarding the operation of the SEC's Public Reference Room may be obtained by calling 1-800-SEC-0330.

For a complete list of a fund's portfolio holdings, view the most recent holdings listing, semiannual report, or annual report on Fidelity's web site at http://www.fidelity.com, http://www.institutional.fidelity.com, or http://www.401k.com, as applicable.

NOT FDIC INSURED •MAY LOSE VALUE •NO BANK GUARANTEE

Neither the Funds nor Fidelity Distributors Corporation is a bank.

Note to Shareholders:

Early in 2020, the outbreak and spread of COVID-19 emerged as a public health emergency that had a major influence on financial markets, primarily based on its impact on the global economy and corporate earnings. On March 11, 2020, the World Health Organization declared the COVID-19 outbreak a pandemic, citing sustained risk of further global spread. The pandemic prompted a number of measures to limit the spread of COVID-19, including travel and border restrictions, quarantines, and restrictions on large gatherings. In turn, these resulted in lower consumer activity, diminished demand for a wide range of products and services, disruption in manufacturing and supply chains, and — given the wide variability in outcomes regarding the outbreak — significant market uncertainty and volatility. To help stem the turmoil, the U.S. government took unprecedented action — in concert with the U.S. Federal Reserve and central banks around the world — to help support consumers, businesses, and the broader economy, and to limit disruption to the financial system.

In general, the overall impact of the pandemic lessened in 2021, amid a resilient economy and widespread distribution of three COVID-19 vaccines granted emergency use authorization from the U.S. Food and Drug Administration (FDA) early in the year. Still, the situation remains dynamic, and the extent and duration of its influence on financial markets and the economy is highly uncertain, due in part to a recent spike in cases based on highly contagious variants of the coronavirus.

Extreme events such as the COVID-19 crisis are exogenous shocks that can have significant adverse effects on mutual funds and their investments. Although multiple asset classes may be affected by market disruption, the duration and impact may not be the same for all types of assets. Fidelity is committed to helping you stay informed amid news about COVID-19 and during increased market volatility, and we continue to take extra steps to be responsive to customer needs. We encourage you to visit us online, where we offer ongoing updates, commentary, and analysis on the markets and our funds.

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VIP Total Market Index Portfolio

Performance: The Bottom Line

Average annual total return reflects the change in the value of an investment, assuming reinvestment of distributions from dividend income and capital gains (the profits earned upon the sale of securities that have grown in value, if any) and assuming a constant rate of performance each year. During periods of reimbursement by Fidelity, a fund's total return will be greater than it would be had the reimbursement not occurred. Performance numbers are net of all underlying fund operating expenses, but do not include any insurance charges imposed by your insurance company's separate account. If performance information included the effect of these additional charges, the total returns would have been lower. How a fund did yesterday is no guarantee of how it will do tomorrow.

Average Annual Total Returns

For the periods ended December 31, 2021	Past 1 year	Life of fund ^A
Initial Class	25.69%	17.91%
Service Class	25.55%	17.83%
Service Class 2	25.38%	17.62%

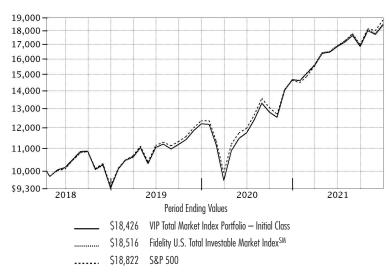
A From April 17, 2018

The initial offering of Service Class shares took place on April 11, 2019. Returns prior to April 11, 2019 are those of Initial Class.

\$10,000 Over Life of Fund

Let's say hypothetically that \$10,000 was invested in VIP Total Market Index Portfolio — Initial Class on April 17, 2018, when the fund started.

The chart shows how the value of your investment would have changed, and also shows how the Fidelity U.S. Total Investable Market IndexSM and S&P 500 Index performed over the same period.



VIP Total Market Index Portfolio

Management's Discussion of Fund Performance

Market Recap: The S&P 500® index gained 28.71% in 2021, with U.S. equities rising on improving economic growth, strong corporate earnings, widespread COVID-19 vaccination, and accommodative fiscal and monetary stimulus. In the first quarter, the index gained 6.17%. Investors were buoyed by the rollout of vaccines, the U.S. Federal Reserve's pledge to hold short-term interest rates near zero until the economy recovered, and the federal government's deployment of trillions of dollars to boost the economy. A flattish May reflected concerns about inflation and jobs, but the rally resumed through August amid strong earnings. In September, the index returned -4.65% as sentiment turned broadly negative due to a host of factors. These included inflationary pressure from surging commodity prices, rising bond yields, supply constraints and disruption, and the fast-spreading delta variant of the coronavirus. The Fed also signaled it could soon begin to taper the bond purchases it has made since the onset of the pandemic. The index sharply reversed course with a 7.01% gain in October, driven by strength in earnings. Then in November, the index stalled again, returning -0.69% amid the emergence of a new, more-highly transmissible variant, omicron, and rising inflation, which breached a 40-year high. The index advanced 4.48% in December, after studies suggested omicron resulted in fewer severe COVID-19 cases. All sectors had a double-digit return, led by energy (+55%) and real estate (+46%), whereas utilities (+18%) notably lagged.

Comments from the Geode Capital Management, LLC, passive equity index team: For the fiscal year ending December 31, 2021, the fund's share classes gained roughly 25% to 26%, roughly in line with the 26.03% advance of the benchmark Fidelity U.S. Total Investable Market Index. By sector, information technology gained about 30% and contributed most. Financials, which gained 35%, also helped, as did consumer discretionary, which advanced 23%. The health care sector rose 20%, communication services gained roughly 19%, driven by the media & entertainment industry (+23%), and industrials advanced about 20%. Other notable contributors included the real estate (+39%), energy (+56%), consumer staples (+18%), materials (+28%), and utilities (+18%) sectors. Turning to individual stocks, the top contributor was Microsoft (+53%), from the software & services segment. In technology hardware & equipment, Apple (+35%) was helpful, and Alphabet (+65%) from the media & entertainment category also contributed. Nvidia, within the semiconductors & semiconductor equipment industry, rose 126%, and Tesla, within the automobiles & components group, gained 50% and boosted the fund. Conversely, the biggest individual detractor was PayPal Holdings (-19%), from the software & services segment, followed by Disney (-15%), which is in the media & entertainment group. Within software & services, Zoom Video Communications returned approximately -45% and hurt. Other detractors were Peloton Interactive (-74%), a stock in the consumer durables & apparel category, and Uber Technologies (-28%), from the transportation industry.

The views expressed above reflect those of the portfolio manager(s) only through the end of the period as stated on the cover of this report and do not necessarily represent the views of Fidelity or any other person in the Fidelity organization. Any such views are subject to change at any time based upon market or other conditions and Fidelity disclaims any responsibility to update such views. These views may not be relied on as investment advice and, because investment decisions for a Fidelity fund are based on numerous factors, may not be relied on as an indication of trading intent on behalf of any Fidelity fund.

Investment Summary (Unaudited)

Top Ten Stocks as of December 31, 2021

	% of fund's net assets
Apple, Inc.	5.7
Microsoft Corp.	5.2
Amazon.com, Inc.	3.0
Alphabet, Inc. Class A	1.8
Tesla, Inc.	1.7
Alphabet, Inc. Class C	1.7
Meta Platforms, Inc. Class A	1.6
NVIDIA Corp.	1.5
Berkshire Hathaway, Inc. Class B	1.2
UnitedHealth Group, Inc.	1.0
	24.4

Top Market Sectors as of December 31, 2021

	% of fund's net assets
Information Technology	27.6
Health Care	12.9
Consumer Discretionary	12.1
Financials	11.0
Communication Services	9.0
Industrials	8.6
Consumer Staples	5.3
Real Estate	3.4
Materials	2.7
Energy	2.5

Asset Allocation (% of fund's net assets)

As of December 31, 2021 *

■ Stocks and Equity Futures 99.9%

☐ Short-Term Investments and Net Other Assets (Liabilities) 0.1%



Foreign investments — 3.3%

Schedule of Investments December 31, 2021 Showing Percentage of Net Assets

Showing Percentage of Net Assets							
Common Stocks - 97.5%							
	Shares		Value		Shares		Value
COMMUNICATION SERVICES — 9.0%				IAC (a)	987	\$	129,011
Diversified Telecommunication Services — 0.9%				Liberty TripAdvisor Holdings, Inc. (a)	766	Ψ.	1,662
Anterix, Inc. (a)	209	\$	12,281	Match Group, Inc. (a)	3,277		433,383
AT&T, Inc.	84,552	ڔ	2,079,979	MediaAlpha, Inc. Class A (a)	332		5,126
ATN International, Inc.	136		5,433	Meta Platforms, Inc. Class A (a)	28,229		9,494,824
Bandwidth, Inc. (a) (b)	283		20,308	Pinterest, Inc. Class A (a)	6,575		239,001
Cogent Communications Group, Inc.	502		36,736	QuinStreet, Inc. (a)	570		10,368
Consolidated Communications Holdings, Inc. (a)	851		6,365	Snap, Inc. Class A (a)	12,404		583,360
EchoStar Holding Corp. Class A (a)	506		13,333	TripAdvisor, Inc. (a)	1,143		31,158
Globalstar, Inc. (a)	8,379		9,720	TrueCar, Inc. (a)	928		3,155
IDT Corp. Class B (a)	194		8,567	Twitter, Inc. (a)	9,447		408,299
Iridium Communications, Inc. (a)	1,566		64,660	Vimeo, Inc. (a)	1,826		32,795
Liberty Global PLC:	,,,,,,		- 1,	Yelp, Inc. (a)	810		29,354
Class A (a)	1,889		52,401	Ziff Davis, Inc. (a)	572		63,412
Class C (a)	4,267		119,860	Zoominfo Technologies, Inc. (a)	2,152		138,158
Liberty Latin America Ltd.:	,		,				31,691,664
Class A (a)	908		10,587	Media — 1.1%			
Class C (a)	1,386		15,800	Altice U.S.A., Inc. Class A (a)	2,656		42,974
Lumen Technologies, Inc. (b)	11,772		147,739	AMC Networks, Inc. Class A (a)	347		11,951
Ooma, Inc. (a)	242		4,946	Audacy, Inc. Class A (a)	1,278		3,284
Radius Global Infrastructure, Inc. (a)	659		10,610	Boston Omaha Corp. (a)	213		6,119
Verizon Communications, Inc.	49,028		2,547,495	Cable One, Inc.	59		104,044
			5,166,820	Cardlytics, Inc. (a) (b)	389		25,709
Entertainment — 1.5%				Cbdmd, Inc. (a) (b)	345		373
Activision Blizzard, Inc.	9,210		612,741	Charter Communications, Inc. Class A (a)	1,502		979,259
AMC Entertainment Holdings, Inc. Class A (a) (b)	6,077		165,294	Clear Channel Outdoor Holdings, Inc. (a)	5,695		18,850
Cinemark Holdings, Inc. (a) (b)	1,211		19,521	Comcast Corp. Class A	54,245		2,730,151
Electronic Arts, Inc.	3,370		444,503	Discovery Communications, Inc.:			
Lions Gate Entertainment Corp.:				Class A (a)	2,018		47,504
Class A (a) (b)	744		12,380	Class C (non-vtg.) (a)	3,613		82,738
Class B (a)	1,457		22,423	DISH Network Corp. Class A (a)	2,961		96,055
Live Nation Entertainment, Inc. (a)	1,558		186,477	E.W. Scripps Co. Class A	687		13,293
LiveOne, Inc. (a)	750		960	Fluent, Inc. (a)	328		653
Madison Square Garden Entertainment Corp. (a) (b)	298		20,961	Fox Corp.:	2 025		141 510
Madison Square Garden Sports Corp. (a)	195		33,877	Class A	3,835		141,512
Marcus Corp. (a) (b)	212		3,786	Class B	1,755 1,697		60,144 9,045
Netflix, Inc. (a)	5,241		3,157,388	Gannett Co., Inc. (a)	1,043		
Playtika Holding Corp.	1,233		21,319	Gray Television, Inc. iHeartMedia, Inc. (a)	1,306		21,027 27,478
Roku, Inc. Class A (a)	1,379		314,688	Interpublic Group of Companies, Inc.	4,653		174,255
Sciplay Corp. (A Shares) (a)	253		3,486	John Wiley & Sons, Inc. Class A	502		28,750
Take-Two Interactive Software, Inc. (a)	1,380		245,254	Liberty Broadband Corp.:	302		20,7 30
The Walt Disney Co. (a)	21,519		3,333,078	Class A (a)	293		47,144
Warner Music Group Corp. Class A	1,135		49,009	Class C (a)	1,718		276,770
World Wrestling Entertainment, Inc. Class A	535		26,397	Liberty Media Corp.:	1,710		270,770
Zynga, Inc. (a)	12,221	_	78,214 8,751,756	Liberty Braves Class A (a)	248		7,130
Interactive Media & Services — 5.4%		_	0,/31,/30	Liberty Braves Class C (a)	311		8,739
				Liberty Formula One Group Series C (a)	2,332		147,476
Alphabet, Inc.: Class A (a)	3,568		10,336,639	Liberty Media Class A (a)	355		21,066
Class C (a)	3,334		9,647,229	Liberty SiriusXM Series A (a)	960		48,816
Angi, Inc. (a) (b)	930		9,647,229 8,565	Liberty SiriusXM Series C (a)	1,869		95,039
Bumble, Inc.	839		28,409	Loyalty Ventures, Inc. (a)	223		6,706
CarGurus, Inc. Class A (a)	1,025		34,481	Magnite, Inc. (a)	1,384		24,220
Cars.com, Inc. (a)	741		11,923	National CineMedia, Inc.	734		2,063
Eventbrite, Inc. (a) (b)	937		16,341	News Corp.:			•
EverQuote, Inc. Class A (a)	320		5,011	Class A	4,593		102,470
2.5. 45570, 1116. 61455 /1 (4)	020		3,011		•		•

Common Stocks - continued	Shares		Value		Shares		Value
COMMUNICATION SERVICES — continued	3114103		raioo	Automobiles — 2.1%	Silaros		Tuioo
Media — continued				Ford Motor Co.	46,439	\$	964,538
				General Motors Co. (a)	17,188	Ų	1,007,732
News Corp.: — continued	1 404	ċ	22.200	Harley-Davidson, Inc.	1,824		68,747
Class B	1,484	\$	33,390	Tesla, Inc. (a)	9,609		10,154,599
Nexstar Broadcasting Group, Inc. Class A	497		75,037	Thor Industries, Inc. (b)	662		68,696
Omnicom Group, Inc.	2,537		185,886	Winnebago Industries, Inc.	407		30,492
PubMatic, Inc.	265		9,023	Workhorse Group, Inc. (a) (b)	1,211		5,280
Scholastic Corp.	338		13,506	Workholse Gloup, Inc. (u) (b)	1,211	_	12,300,084
Sinclair Broadcast Group, Inc. Class A (b)	614		16,228	Distributors — 0.1%		_	12,300,004
Sirius XM Holdings, Inc. (b)	11,019		69,971	Funko, Inc. (a)	377		7,088
TechTarget, Inc. (a) (b)	304		29,081	Genuine Parts Co.	1,693		
Tegna, Inc.	2,582		47,922		3,196		237,359
The New York Times Co. Class A	1,981		95,682	LKQ Corp.			191,856
ViacomCBS, Inc.:				Pool Corp.	475	_	268,850
Class A	536		17,886	D::f:- C C: 0.10/		_	705,153
Class B	6,699		202,176	Diversified Consumer Services — 0.1%	0.47		1 / 000
WideOpenWest, Inc. (a)	640		13,773	2U, Inc. (a)	847		16,999
			6,222,368	Adtalem Global Education, Inc. (a)	565		16,701
Wireless Telecommunication Services — 0.1%				American Public Education, Inc. (a)	218		4,851
Gogo, Inc. (a) (b)	836		11,311	Aspen Group, Inc. (a) (b)	151		356
NII Holdings, Inc. (a) (c)	363		94	Bright Horizons Family Solutions, Inc. (a)	717		90,256
Shenandoah Telecommunications Co.	602		15,351	Carriage Services, Inc.	193		12,437
T-Mobile U.S., Inc. (a)	6,947		805,713	Chegg, Inc. (a)	1,697		52,098
Telephone & Data Systems, Inc.	1,160		23,374	Frontdoor, Inc. (a)	1,012		37,090
U.S. Cellular Corp. (a)	191		6,020	Graham Holdings Co.	47		29,602
			861,863	Grand Canyon Education, Inc. (a)	530		45,426
				H&R Block, Inc.	2,127		50,112
TOTAL COMMUNICATION SERVICES			52,694,471	Houghton Mifflin Harcourt Co. (a)	1,492		24,021
				Laureate Education, Inc. Class A	1,235		15,116
CONSUMER DISCRETIONARY — 12.1%				OneSpaWorld Holdings Ltd. (a) (b)	613		6,142
Auto Components — 0.3%				Perdoceo Education Corp. (a)	828		9,737
Adient PLC (a)	1,126		53,913	Regis Corp. (a)	276		480
American Axle & Manufacturing Holdings, Inc. (a)	1,345		12,549	Service Corp. International	1,979		140,489
Aptiv PLC (a)	3,203		528,335	Strategic Education, Inc. (b)	276		15,964
Autoliv, Inc.	929		96,068	Stride, Inc. (a)	497		16,565
BorgWarner, Inc.	2,837		127,864	Terminix Global Holdings, Inc. (a)	1,487		67,257
Cooper-Standard Holding, Inc. (a)	219		4,908	Vivint Smart Home, Inc. Class A (a) (b)	535		5,232
Dana, Inc.	1,712		39,068	WW International, Inc. (a)	657		10,597
Dorman Products, Inc. (a)	339		38,310	Xpresspa Group, Inc. (a) (b)	1,422		2,872
Fox Factory Holding Corp. (a)	501		85,220			_	670,400
Gentex Corp.	2,832		98,695	Hotels, Restaurants & Leisure — 2.0%		_	
Gentherm, Inc. (a)	392		34,065	Accel Entertainment, Inc. (a)	654		8,515
LCI Industries	294		45,826	Airbnb, Inc. Class A	3,986		663,629
Lear Corp.	705		128,980	ARAMARK Holdings Corp.	3,029		111,619
Modine Manufacturing Co. (a)	666		6,720	Bally's Corp. (a)	332		12,636
Motorcar Parts of America, Inc. (a)	233		3,977	BJ's Restaurants, Inc. (a)	263		9,087
Patrick Industries, Inc.	273		22,028	Bloomin' Brands, Inc. (a)	961		20,162
Standard Motor Products, Inc.	233		12,207	Booking Holdings, Inc. (a)	486		1,166,026
Stoneridge, Inc. (a)	331		6,534	Boyd Gaming Corp. (a)	971		63,668
Tenneco, Inc. (a)	852		9,628	Brinker International, Inc. (a)	521		19,063
The Goodyear Tire & Rubber Co. (a)	3,338		7,020	Caesars Entertainment, Inc. (a)	2,527		236,350
Veoneer, Inc. (a) (b)	1,194		42,363	Carnival Corp. (a)	9,454		190,214
Visteon Corp. (a)	333		42,363 37,010	Carrols Restaurant Group, Inc.	392		1,160
XPEL, Inc. (a)	333 197		13,451	Century Casinos, Inc. (a)	312		3,800
ALL, IIIC. \U/	17/	_	1,518,885	Chipotle Mexican Grill, Inc. (a)	333		582,167
		_	1,310,003	Choice Hotels International, Inc. (b)	389		60,680
				Choice Horois informational, inc. (D)	007		00,000

	Shares		Value		Shares	Value
CONSUMER DISCRETIONARY — continued				Wynn Resorts Ltd. (a)	1,246	\$ 105,96
Hotels, Restaurants & Leisure — continued				Yum! Brands, Inc.	3,499	485,87
Churchill Downs, Inc.	411	\$	99,010			11,845,10
Chuy's Holdings, Inc. (a)	239	Ÿ	7,199	Household Durables — 0.5%		
Cracker Barrel Old Country Store, Inc.	276		35,505	Bassett Furniture Industries, Inc.	128	2,14
Darden Restaurants, Inc.	1,545		232,739	Beazer Homes U.S.A., Inc. (a)	338	7,84
Dave & Buster's Entertainment, Inc. (a)	470		18,048	Casper Sleep, Inc. (a) (b)	418	2,79
Del Taco Restaurants, Inc.	378		4,706	Cavco Industries, Inc. (a)	99	31,44
Denny's Corp. (a)	713		11,408	Century Communities, Inc.	350	28,62
Dine Brands Global, Inc.	213		16,148	D.R. Horton, Inc.	3,860	418,61
Domino's Pizza, Inc.	436		246,048	Dream Finders Homes, Inc. (b)	303	5,89
DraftKings, Inc. Class A (a) (b)	3,921		107,710	Ethan Allen Interiors, Inc.	219	5,75
Drive Shack, Inc. (a)	941		1,346	Flexsteel Industries, Inc.	89	2,39
El Pollo Loco Holdings, Inc. (a)	249		3,533	Garmin Ltd.	1,800	245,10
Everi Holdings, Inc. (a)	1,066		22,759	GoPro, Inc. Class A (a)	1,508	15,54
Expedia, Inc. (a)	1,720		310,838	Green Brick Partners, Inc. (a)	567	17,19
Fiesta Restaurant Group, Inc. (a)	174		1,916	Helen of Troy Ltd. (a)	287	70,16
GAN Ltd. (a) (b)	480		4,411	Hooker Furnishings Corp.	145	3,37
Golden Entertainment, Inc. (a)	246		12,430	Hovnanian Enterprises, Inc. Class A (a)	60	7,63
Hilton Grand Vacations, Inc. (a)	1,048		54,611	Installed Building Products, Inc.	279	38,98
Hilton Worldwide Holdings, Inc. (a)	3,299		514,611	iRobot Corp. (a) (b)	331	21,80
Hyatt Hotels Corp. Class A (a)	573		54,951	KB Home	1,075	48,08
Jack in the Box, Inc.	251		21,957	La-Z-Boy, Inc.	517	18,77
Las Vegas Sands Corp. (a)	4,074		153,345	Leggett & Platt, Inc.	1,588	65,36
Lindblad Expeditions Holdings (a)	311		4,852	Lennar Corp.:		
Marriott International, Inc. Class A (a)	3,239		535,212	Class A	3,079	357,65
Marriott Vacations Worldwide Corp.	501		84,659	Class B	395	37,77
McDonald's Corp.	8,844		2,370,811	LGI Homes, Inc. (a)	260	40,16
MGM Resorts International	4,734		212,462	Lovesac (a) (b)	161	10,66
Monarch Casino & Resort, Inc. (a)	148		10,945	M.D.C. Holdings, Inc.	658	36,73
Noodles & Co. (a)	561		5,088	M/I Homes, Inc. (a)	333	20,70
Norwegian Cruise Line Holdings Ltd. (a) (b)	4,380		90,841	Meritage Homes Corp. (a)	450	54,92
Papa John's International, Inc.	389		51,920	Mohawk Industries, Inc. (a)	662	120,60
Penn National Gaming, Inc. (a)	1,857		96,285	Newell Brands, Inc.	4,476	97,75
Planet Fitness, Inc. (a)	991		89,765	NVR, Inc. (a)	40	236,35
Playa Hotels & Resorts NV (a)	1,556		12,417	PulteGroup, Inc.	3,072	175,59
PlayAGS, Inc. (a)	367		2,492	Purple Innovation, Inc. (a) (b)	646	8,57
RCI Hospitality Holdings, Inc.	86		6,698	Skyline Champion Corp. (a)	633	49,99
Red Robin Gourmet Burgers, Inc. (a) (b)	192		3,174	Sonos, Inc. (a)	1,457	43,41
Red Rock Resorts, Inc.	727		39,992	Taylor Morrison Home Corp. (a)	1,492	52,16
Royal Caribbean Cruises Ltd. (a)	2,654		204,093	Tempur Sealy International, Inc.	2,322	109,20
Ruth's Hospitality Group, Inc. (a)	364		7,244	Toll Brothers, Inc.	1,368	99,03
Scientific Games Corp. Class A (a)	1,144		76,454	TopBuild Corp. (a)	390	107,60
SeaWorld Entertainment, Inc. (a)	600		38,916	TRI Pointe Homes, Inc. (a)	1,328	37,03
Shake Shack, Inc. Class A (a)	470		33,915	Tupperware Brands Corp. (a) (b)	546	8,34
Six Flags Entertainment Corp. (a)	907		38,620	Universal Electronics, Inc. (a)	141	5,74
Starbucks Corp.	13,965		1,633,486	VOXX International Corp. (a)	113	1,14
Texas Roadhouse, Inc. Class A	829		74,013	Vuzix Corp. (a) (b)	776	6,72
The Cheesecake Factory, Inc. (a) (b)	579		22,668	Whirlpool Corp.	742	174,11
Travel+Leisure Co.	1,009		55,767	ZAGG, Inc. rights (a) (c)	132	1
Vail Resorts, Inc.	477		156,408			2,949,61
Wendy's Co.	2,086		49,751	Internet & Direct Marketing Retail -3.2%		
Wingstop, Inc.	354		61,171	1-800-FLOWERS.com, Inc. Class A (a) (b)	340	7,94
Wyndham Hotels & Resorts, Inc.	1,106		99,153	Amazon.com, Inc. (a)	5,158	17,198,52
•	,		,	CarParts.com, Inc. (a)	581	6,50
				Chewy, Inc. (a) (b)	1,035	61,03

Common Stocks – continued	cl		v I		cl.	V I
	Shares		Value	(6	Shares	Value
CONSUMER DISCRETIONARY — continued				America's Car Mart, Inc. (a)	69	\$ 7,066
Internet & Direct Marketing Retail — continued				American Eagle Outfitters, Inc. (b)	1,796	45,475
Duluth Holdings, Inc. (a)	98	\$	1,488	Asbury Automotive Group, Inc. (a)	229	39,555
eBay, Inc.	7,695		511,718	AutoNation, Inc. (a)	522	60,996
Etsy, Inc. (a)	1,499		328,191	AutoZone, Inc. (a)	255	534,579
Groupon, Inc. (a) (b)	252		5,836	Barnes & Noble Education, Inc. (a)	379	2,581
Lands' End, Inc. (a) (b)	195		3,828	Bath & Body Works, Inc.	3,130	218,443
Liquidity Services, Inc. (a)	330		7,286	Bed Bath & Beyond, Inc. (a)	1,231	17,948
Overstock.com, Inc. (a) (b)	505		29,800	Best Buy Co., Inc.	2,671	271,374
PetMed Express, Inc. (b)	230		5,810	Big 5 Sporting Goods Corp. (b)	290	5,513
Poshmark, Inc. (b)	177		3,014	Boot Barn Holdings, Inc. (a)	345	42,452
Quotient Technology, Inc. (a)	1,173		8,704	Burlington Stores, Inc. (a)	788	229,710
Qurate Retail, Inc. Series A	4,284		32,558	Caleres, Inc.	434	9,843
Revolve Group, Inc. (a)	441		24,714	Camping World Holdings, Inc. (b)	507	20,483
Shutterstock, Inc.	270		29,938	CarMax, Inc. (a)	1,930	251,344
Stitch Fix, Inc. (a)	887		16,782	Carvana Co. Class A (a)	1,001	232,022
The RealReal, Inc. (a)	1,003		11,645	Chico's FAS, Inc. (a)	1,494	8,038
Waitr Holdings, Inc. (a) (b)	734		543	Citi Trends, Inc. (a)	117	11,086
Wayfair LLC Class A (a) (b)	916		174,013	Conn's, Inc. (a)	216	5,080
		_	18,469,881	Designer Brands, Inc. Class A (a)	761	10,814
Leisure Products — 0.1%				Dick's Sporting Goods, Inc.	776	89,232
Acushnet Holdings Corp.	397		21,073	Five Below, Inc. (a)	663	137,168
American Outdoor Brands, Inc. (a)	175		3,488	Floor & Decor Holdings, Inc. Class A (a)	1,246	161,992
AMMO, Inc. (b)	1,102		6,006	Foot Locker, Inc.	1,049	45,768
Brunswick Corp.	916		92,269	GameStop Corp. Class A (a) (b)	736	109,215
Callaway Golf Co. (a)	1,358		37,264	Gap, Inc.	2,557	45,131
Clarus Corp.	306		8,488	Genesco, Inc. (a)	157	10,075
Hasbro, Inc.	1,531		155,825	Group 1 Automotive, Inc.	216	42,168
Johnson Outdoors, Inc. Class A	86		8,057	GrowGeneration Corp. (a) (b)	661	8,626
Malibu Boats, Inc. Class A (a)	246		16,908	Guess?, Inc.	433	10,253
MasterCraft Boat Holdings, Inc. (a)	196		5,553	Haverty Furniture Companies, Inc. (b)	181	5,533
Mattel, Inc. (a)	4,128		89,000	Hibbett, Inc. (b)	176	12,660
Nautilus, Inc. (a) (b)	321		1,968	Leslie's, Inc. (a)	1,536	36,342
Peloton Interactive, Inc. Class A (a)	3,183		113,824	Lithia Motors, Inc. Class A (sub. vtg.)	358	106,308
Polaris, Inc.	680		74,739	Lowe's Companies, Inc.	8,371	2,163,736
Smith & Wesson Brands, Inc.	576		10,253	Lumber Liquidators Holdings, Inc. (a)	357	6,094
Sturm, Ruger & Co., Inc.	208		14,148	MarineMax, Inc. (a)	252	14,878
Vista Outdoor, Inc. (a)	674		31,051	Monro, Inc.	395	23,017
YETI Holdings, Inc. (a)	1,040		86,143	Murphy U.S.A., Inc.	278	55,389
			776,057	National Vision Holdings, Inc. (a)	949	45,543
Multiline Retail — 0.5%				O'Reilly Automotive, Inc. (a)	816	576,284
Big Lots, Inc.	395		17,795	OneWater Marine, Inc. Class A	119	7,255
Dillard's, Inc. Class A	55		13,476	Party City Holdco, Inc. (a) (b)	1,285	7,157
Dollar General Corp.	2,798		659,852	Penske Automotive Group, Inc.	376	40,315
Dollar Tree, Inc. (a)	2,747		386,008	Petco Health & Wellness Co., Inc. (b)	968	19,157
Franchise Group, Inc.	321		16,743	Rent-A-Center, Inc.	709	34,060
Kohl's Corp.	1,849		91,322	RH (a)	202	108,260
Macy's, Inc.	3,690		96,604	Ross Stores, Inc.	4,229	483,290
Nordstrom, Inc. (a) (b)	1,302		29,451	Sally Beauty Holdings, Inc. (a)	1,308	24,146
Ollie's Bargain Outlet Holdings, Inc. (a) (b)	708		36,243	Shoe Carnival, Inc.	209	8,168
Target Corp.	5,860		1,356,238	Signet Jewelers Ltd.	630	54,829
			2,703,732	Sleep Number Corp. (a)	278	21,295
Specialty Retail — 2.4%				Sonic Automotive, Inc. Class A (sub. vtg.)	255	12,610
Abercrombie & Fitch Co. Class A (a)	746		25,983	Sportsman's Warehouse Holdings, Inc. (a)	582	6,868
Academy Sports & Outdoors, Inc. (a)	1,022		44,866	The Agron's Co., Inc.	397	9,786
Advance Auto Parts, Inc.	774		185,667	The Buckle, Inc.	365	15,443

See accompanying notes which are an integral part of the financial statements.

Common Stocks – continued							
	Shares		Value		Shares		Value
CONSUMER DISCRETIONARY — continued				Celsius Holdings, Inc. (a)	448	\$	33,407
Specialty Retail — continued				Coca-Cola Bottling Co. Consolidated	54		33,436
The Cato Corp. Class A (sub. vtg.)	216	\$	3,707	Constellation Brands, Inc. Class A (sub. vtg.)	1,993		500,183
The Children's Place, Inc. (a)	173		13,717	Keurig Dr. Pepper, Inc.	8,739		322,120
The Home Depot, Inc.	12,591		5,225,391	MGP Ingredients, Inc. (b)	154		13,088
The ODP Corp. (a)	560		21,997	Molson Coors Beverage Co. Class B	2,235		103,592
Tilly's, Inc.	250		4,028	Monster Beverage Corp. (a)	4,452		427,570
TJX Companies, Inc.	14,284		1,084,441	National Beverage Corp. (b)	291		13,191
Tractor Supply Co.	1,353		322,826	Newage, Inc. (a)	1,032		1,063
TravelCenters of America LLC (a)	158		8,156	PepsiCo, Inc.	16,368		2,843,285
Ulta Beauty, Inc. (a)	648		267,196	The Coca-Cola Co.	46,004	_	2,723,897
Urban Outfitters, Inc. (a)	786		23,077	5 loc. D. d. 100/		_	7,228,426
Victoria's Secret & Co. (a) (b)	903		50,153	Food & Staples Retailing — 1.3%	0.50		10.050
Vroom, Inc. (a) (b)	1,571		16,951	Andersons, Inc.	358		13,858
Williams-Sonoma, Inc.	890		150,526	BJ's Wholesale Club Holdings, Inc. (a)	1,624		108,759
Winmark Corp.	34		8,442	Blue Apron Holdings, Inc.:	140		0
Zumiez, Inc. (a)	273	_	13,101	rights 10/28/21 (a)	142		0
		_	14,052,678	Class A (a) (b)	142		956
Textiles, Apparel & Luxury Goods — 0.8%				Casey's General Stores, Inc.	440		86,834
Capri Holdings Ltd. (a)	1,798		116,708	Chefs' Warehouse Holdings (a)	366		12,188
Carter's, Inc.	526		53,242	Costco Wholesale Corp.	5,236		2,972,477
Columbia Sportswear Co.	410		39,950	Grocery Outlet Holding Corp. (a)	1,056		29,864
Crocs, Inc. (a)	738		94,626	Ingles Markets, Inc. Class A	164		14,160
Deckers Outdoor Corp. (a)	328		120,150	Kroger Co.	8,054		364,524
Fossil Group, Inc. (a)	568		5,845	Natural Grocers by Vitamin Cottage, Inc.	99		1,411
G-III Apparel Group Ltd. (a)	533		14,732	Performance Food Group Co. (a)	1,822 276		83,612
Hanesbrands, Inc.	4,149		69,371	PriceSmart, Inc.			20,195
Kontoor Brands, Inc.	560		28,700	Rite Aid Corp. (a) (b)	652		9,578
Lakeland Industries, Inc. (a)	60		1,302	SpartanNash Co.	395		10,175
Levi Strauss & Co. Class A	1,111		27,808	Sprouts Farmers Market LLC (a)	1,344		39,890
lululemon athletica, Inc. (a)	1,403		549,204	Sysco Corp. U.S. Foods Holding Corp. (a)	6,059		475,934
Movado Group, Inc.	181		7,571	• 1	2,651		92,334
NIKE, Inc. Class B	15,136		2,522,717	United Natural Foods, Inc. (a)	660		32,393
Oxford Industries, Inc.	193		19,593	Walgreens Boots Alliance, Inc.	8,501		443,412
PVH Corp.	845		90,119	Walmart, Inc.	16,929 186		2,449,457
Ralph Lauren Corp.	578		68,701	Weis Markets, Inc.	100	_	12,254 7,274,265
Samsonite International SA (a) (d)	15,600		31,690	Food Products — 0.9%			1,214,200
Skechers U.S.A., Inc. Class A (sub. vtg.) (a)	1,607		69,744	Archer Daniels Midland Co.	/ / / 77		447.010
Steven Madden Ltd.	904		42,009		6,627 746		447,919
Superior Group of Companies, Inc.	131		2,874	B&G Foods, Inc. Class A (b)	740		22,925
Tapestry, Inc.	3,302		134,061	Beyond Meat, Inc. (a) (b)			47,111
Under Armour, Inc.:				Bunge Ltd. Cal-Maine Foods, Inc. (a) (b)	1,675 437		156,378 16,165
Class A (sub. vtg.) (a)	2,492		52,805		204		
Class C (non-vtg.) (a)	2,177		39,273	Calavo Growers, Inc.			8,650
Unifi, Inc. (a)	153		3,542	Campbell Soup Co. Conagra Brands, Inc.	2,408 5,691		104,652 194,348
Vera Bradley, Inc. (a)	270		2,298	Darling Ingredients, Inc. (a)	1,922		133,175
VF Corp.	3,858		282,483	Flowers Foods, Inc.	2,364		64,939
Wolverine World Wide, Inc.	984	_	28,349	Fresh Del Monte Produce, Inc.	405		11,178
			4,519,467		522		
TOTAL CONCLIMED DICCDETIONADY			70 511 0/0	Freshpet, Inc. (a) General Mills, Inc.	7,180		49,731 483,788
TOTAL CONSUMER DISCRETIONARY		_	70,511,060	Hormel Foods Corp.	3,337		162,879
CONCLIMED CTADLES E 20/				Hostess Brands, Inc. Class A (a)	3,337 1,499		30,610
CONSUMER STAPLES — 5.3%				Ingredion, Inc.	798		77,119
Beverages - 1.2%	110		EE E/1	J&J Snack Foods Corp.	174		27,485
Boston Beer Co., Inc. Class A (a)	110		55,561	John B. Sanfilippo & Son, Inc.	95		8,565
Brown-Forman Corp. Class B (non-vtg.)	2,169		158,033	John D. Juhnippo & Joh, Inc.	73		0,505

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See accompanying notes which are an integral part of the financial statements.

	Shares	Value	
ONSUMER STAPLES — continued	3110103	vuloc	Philip Morris International, Inc.
			Turning Point Brands, Inc.
ood Products — continued	0.000	¢ 105 100	Universal Corp.
ellogg Co.	3,030	\$ 195,193	Vector Group Ltd.
aird Superfood, Inc. (a)	47	613	vector oroup tiu.
amb Weston Holdings, Inc.	1,718	108,887	
ancaster Colony Corp.	237	39,247	TOTAL CONSUMER STAPLES
andec Corp. (a)	330	3,663	TOTAL CONSUMER STATELES
AcCormick & Co., Inc. (non-vtg.)	2,950	285,000	ENERGY — 2.5%
londelez International, Inc.	16,554	1,097,696	
ilgrim's Pride Corp. (a)	584	16,469	Energy Equipment & Services — 0.2% Archrock, Inc.
ost Holdings, Inc. (a) (b)	697	78,573	
anderson Farms, Inc.	253	48,343	Aspen Aerogels, Inc. (a)
eaboard Corp.	3	11,805	Baker Hughes Co. Class A
eneca Foods Corp. Class A (a)	90	4,316	Bristow Group, Inc. (a)
he Hain Celestial Group, Inc. (a)	990	42,184	Cactus, Inc.
he Hershey Co.	1,722	333,155	Championx Corp. (a)
he J.M. Smucker Co.	1,283	174,257	Core Laboratories NV (b)
he Kraft Heinz Co.	7,969	286,087	DMC Global, Inc. (a)
he Simply Good Foods Co. (a)	1,003	41,695	Dril-Quip, Inc. (a)
potsie Roll Industries, Inc. (b)	193	6,992	Expro Group Holdings NV (a) (b)
reeHouse Foods, Inc. (a)	639	25,899	Halliburton Co.
/son Foods, Inc. Class A	3,492	304,363	Helix Energy Solutions Group, Inc. (a)
ital Farms, Inc. (a) (b)	332	5,996	Helmerich & Payne, Inc.
/hole Earth Brands, Inc. Class A (a) (b)	377	4,049	Liberty Oilfield Services, Inc. Class A (a)
Tholo Edill Didilas, Inc. Class A (a) (b)	077	5,162,099	Nabors Industries Ltd. (a)
ousehold Products — 1.2%		3,102,077	Newpark Resources, Inc. (a)
entral Garden & Pet Co. (a)	184	9,684	Nextier Oilfield Solutions, Inc. (a)
entral Garden & Pet Co. Class A (non-vtg.) (a)	402	19,236	NOV, Inc.
hurch & Dwight Co., Inc.	2,909	298,173	Oceaneering International, Inc. (a)
olgate-Palmolive Co.	9,992	852,717	Oil States International, Inc. (a)
nergizer Holdings, Inc.	7,772	29,634	Patterson-UTI Energy, Inc.
			ProPetro Holding Corp. (a)
imberly-Clark Corp.	3,987	569,822	RPC, Inc. (a) (b)
rocter & Gamble Co.	28,748	4,702,598	Schlumberger Ltd.
eynolds Consumer Products, Inc. (b)	643	20,190	Select Energy Services, Inc. Class A (a)
pectrum Brands Holdings, Inc.	495	50,351	Solaris Oilfield Infrastructure, Inc. Class A
he Clorox Co.	1,455	253,694	TechnipFMC PLC (a)
/D-40 Co.	162	39,632	TETRA Technologies, Inc. (a)
In I are		6,845,731	Tidewater, Inc. (a)
ersonal Products — 0.2%			Transocean Ltd. (United States) (a) (b)
ellRing Brands, Inc. Class A (a) (b)	421	12,011	U.S. Silica Holdings, Inc. (a)
oty, Inc. Class A (a)	3,956	41,538	0.5. Silica Holalitys, Ilic. (a)
dgewell Personal Care Co.	625	28,569	Oil Cas & Consumable Fuels 0.00/
lf Beauty, Inc. (a)	560	18,598	Oil, Gas & Consumable Fuels — 2.3%
stee Lauder Companies, Inc. Class A	2,746	1,016,569	Alto Ingredients, Inc. (a) (b)
erbalife Nutrition Ltd. (a)	1,182	48,379	Antero Resources Corp. (a)
nter Parfums, Inc.	214	22,877	APA Corp.
NediFast, Inc.	141	29,530	Arch Resources, Inc.
u Skin Enterprises, Inc. Class A	579	29,384	Berry Corp.
he Honest Co., Inc.	422	3,414	Brigham Minerals, Inc. Class A
SANA Health Sciences, Inc. (a)	141	14,269	Callon Petroleum Co. (a) (b)
eru, Inc. (a)	720	4,241	Centennial Resource Development, Inc. Class A (a) (b
, \/	, 20	1,269,379	Cheniere Energy, Inc.
obacco — 0.5%		1,207,017	Chevron Corp.
Ducco 0.3/0			Civitas Resources, Inc.
2nd Century Group Inc. (a) (b)	2 279	7 NA2	arrias moscorcos, mai
2nd Century Group, Inc. (a) (b) Itria Group, Inc.	2,279 21,827	7,042 1,034,382	Clean Energy Fuels Corp. (a) (b)

Shares

18,453

186

282

1,577

1,540

9,815

311

274

673 2,348

551

261

441

429

10,552

1,487

1,248

1,215

1,666 4,539

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1,128

16,562

847

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4,875

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478

924

743

3,371

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171

797

557

470

2,122

2,792

22,902

374

1,906

2,580

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102 906 Value

\$ 1,753,035

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15,487

18,104 2,844,139

30,624,039

11,519

15,485

236,149

8,678 25,661

47,453

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4,639

29,578

11,786 8,271

> 2,664 5,914

61,503

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3,777

18,472

7,930

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5,277

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28,860

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5,119

19,383

8,686 1,365,194

3,574

58,993

120,171

15,616

6,711

11,747

22,208

12,690

283,165

18,315

11,684

35,475

2,687,550

496,032

241,324

Common Stocks – continued					
- Common Stocks Commocd	Shares	Value		Shares	Value
ENERGY — continued			W&T Offshore, Inc. (a) (b)	1,082	\$ 3,495
Oil, Gas & Consumable Fuels — continued			World Fuel Services Corp.	750	19,853
Comstock Resources, Inc. (a) (b)	1,147	\$ 9,279	·		13,325,538
ConocoPhillips Co.	15,856	1,144,486			
CONSOL Energy, Inc. (a)	356	8,085	TOTAL ENERGY		14,690,732
Continental Resources, Inc. (b)	691	30,929			
Coterra Energy, Inc.	4,736	89,984	FINANCIALS — 11.0%		
Crescent Energy, Inc. Class A (a) (b)	334	4,235	Banks — 4.0%		
CVR Energy, Inc.	338	5,682	1st Source Corp.	190	9,424
Delek U.S. Holdings, Inc. (a)	890	13,341	Allegiance Bancshares, Inc.	230	9,708
Denbury, Inc. (a)	601	46,031	Ameris Bancorp	784	38,949
Devon Energy Corp.	7,444	327,908	Associated Banc-Corp.	1,791	40,459
Diamondback Energy, Inc.	2,013	217,102	Atlantic Union Bankshares Corp.	926	34,531
DT Midstream, Inc.	1,158	55,561	Banc of California, Inc.	492	9,653
EOG Resources, Inc.	6,914	614,171	BancFirst Corp.	214	15,100
EQT Corp. (a)	3,273	71,384	Bancorp, Inc., Delaware (a)	676	17,110
Equitrans Midstream Corp.	4,765	49,270	Bank of America Corp.	87,688	3,901,239
Exxon Mobil Corp.	50,133	3,067,638	Bank of Hawaii Corp.	469	39,283
Green Plains, Inc. (a)	642	22,316	Bank OZK	1,445	67,236
Hess Corp.	3,264	241,634	BankUnited, Inc.	1,087	45,991
HollyFrontier Corp.	1,788	58,611	Banner Corp.	395	23,965
International Seaways, Inc. (b)	492	7,223	Berkshire Hills Bancorp, Inc.	555	15,779
Kinder Morgan, Inc.	23,085	366,128	BOK Financial Corp.	356	37,554
Kosmos Energy Ltd. (a)	4,827	16,701	Brookline Bancorp, Inc., Delaware	919	14,879
Laredo Petroleum, Inc. (a) (b)	151	9,080	Cadence Bank	1,310	39,025
Magnolia Oil & Gas Corp. Class A	1,668	31,475	Camden National Corp.	168	8,091
Marathon Oil Corp.	9,317	152,985	Cathay General Bancorp	916	39,379
Marathon Petroleum Corp.	7,517	483,125	Central Pacific Financial Corp.	342	9,634
Matador Resources Co.	1,315	48,550	CIT Group, Inc.	1,175	60,325
Murphy Oil Corp.	1,313	45,379	Citigroup, Inc.	24,007	1,449,783
National Energy Services Reunited Corp. (a)	407	3,846	Citizens Financial Group, Inc.	5,046	238,424
Northern Oil & Gas, Inc.	673	13,850	City Holding Co.	171	13,986
Occidental Petroleum Corp.	10,500	304,395	Columbia Banking Systems, Inc.	865	28,303
ONEOK, Inc.	5,276		Comerica, Inc.	1,583	137,721
Ovintiv, Inc.	3,276	310,018 103,965	Commerce Bancshares, Inc.	1,322	90,874
Par Pacific Holdings, Inc. (a)	578	9,531	Community Bank System, Inc.	644	47,965
	1,089		Community Trust Bancorp, Inc.	166	7,239
PBF Energy, Inc. Class A (a)		14,124	ConnectOne Bancorp, Inc.	441	14,425
PDC Energy, Inc.	1,159 1,004	56,536 10,110	CrossFirst Bankshares, Inc. (a)	475	7,415
Peabody Energy Corp. (a) Phillips 66 Co.		375,850	Cullen/Frost Bankers, Inc.	669	84,341
Pioneer Natural Resources Co.	5,187		Customers Bancorp, Inc. (a)	359	23,468
	2,687	488,712	CVB Financial Corp.	1,526	32,672
Range Resources Corp. (a)	3,098	55,237	Dime Community Bancshares, Inc.	391	13,748
Ranger Oil Corp. (a)	194 590	5,222	Eagle Bancorp, Inc.	384	22,403
Renewable Energy Group, Inc. (a)		25,040	East West Bancorp, Inc.	1,679	132,104
Rex American Resources Corp. (a)	68	6,528	Eastern Bankshares, Inc.	1,974	39,816
SM Energy Co.	1,456	42,923	Enterprise Financial Services Corp.	473	22,274
Southwestern Energy Co. (a)	7,845	36,558	FB Financial Corp.	442	19,368
Talos Energy, Inc. (a)	548	5,370	Fifth Third Bancorp	8,172	355,891
Targa Resources Corp.	2,688	140,421	First Bancorp, North Carolina	351	16,048
Teekay Corp. (a)	1,029	3,231	First Bancorp, Puerto Rico	2,469	34,023
Teekay Tankers Ltd. (a) (b)	238	2,594	First Bancshares, Inc.	242	9,346
Tellurian, Inc. (a) (b)	4,267	13,142	First Busey Corp. (b)	587	15,919
The Williams Companies, Inc.	14,387	374,637	First Citizens Bancshares, Inc.	85	70,536
Uranium Energy Corp. (a) (b)	3,172	10,626	First Commonwealth Financial Corp.	1,134	18,246
Valero Energy Corp.	4,840	363,532	First Financial Bancorp, Ohio	1,129	27,525
			r ii ii ii iii iii ii builcorp, Offio	1,147	21,323

Common Stocks – continued							
Common Stocks - Confinued	Shares		Value		Shares		Value
FINANCIALS — continued	Silaros		74100	Pinnacle Financial Partners, Inc.	902	\$	86,141
Banks — continued				PNC Financial Services Group, Inc.	5,032	Ų	1,009,017
First Financial Bankshares, Inc. (b)	1,528	\$	77,684	Popular, Inc.	956		78,430
First Financial Corp., Indiana	1,320	Ş	4,891	Preferred Bank, Los Angeles	149		10,697
First Foundation, Inc.	447		11,112	Prosperity Bancshares, Inc.	1,105		79,892
First Hawaiian, Inc.	1,512		41,323	QCR Holdings, Inc.	179		10,024
First Horizon National Corp.	6,520		106,472	Regions Financial Corp.	11,303		246,405
First Interstate Bancsystem, Inc. (b)	435		17,691	Renasant Corp.	655		24,857
First Merchants Corp.	646		27,061	S&T Bancorp, Inc.	440		13,869
First Midwest Bancorp, Inc., Delaware	1,331		27,259	Sandy Spring Bancorp, Inc.	560		26,925
First Republic Bank	2,088		431,193	Seacoast Banking Corp., Florida	669		23,676
Five Star Bancorp	106		3,180	ServisFirst Bancshares, Inc.	575		48,841
Flushing Financial Corp.	360		8,748	Signature Bank	717		231,928
FNB Corp., Pennsylvania	3,707		44,966	Silvergate Capital Corp. (a)	318		47,128
Fulton Financial Corp.	1,900		32,300	Simmons First National Corp. Class A	1,264		37,389
German American Bancorp, Inc.	281		10,953	Southside Bancshares, Inc.	410		17,146
Glacier Bancorp, Inc.	1,119		63,447	Southstate Corp.	830		66,491
Great Southern Bancorp, Inc.	119		7,051	Sterling Bancorp	2,299		59,291
Great Western Bancorp, Inc.	664		22,549	Stock Yards Bancorp, Inc.	305		19,483
Hancock Whitney Corp.	1,036		51,821	SVB Financial Group (a)	695		471,377
Hanmi Financial Corp.	375		8,880	Synovus Financial Corp.	1,733		82,959
HarborOne Bancorp, Inc.	666		9,883	Texas Capital Bancshares, Inc. (a)	599		36,090
Heartland Financial U.S.A., Inc.	492		24,900	Tompkins Financial Corp.	136		11,367
Heritage Commerce Corp.	739		8,824	TowneBank	797		25,177
Heritage Financial Corp., Washington	409		9,996	Trico Bancshares	302 342		12,974
Hilltop Holdings, Inc.	748		26,285	TriState Capital Holdings, Inc. (a) Triumph Bancorp, Inc. (a)	286		10,349 34,057
Home Bancshares, Inc.	1,763		42,929	Truist Financial Corp.	15,814		925,910
HomeStreet, Inc.	251		13,052	Trustmark Corp.	738		23,955
Hope Bancorp, Inc.	1,461		21,491	U.S. Bancorp	15,977		897,428
Horizon Bancorp, Inc. Indiana	450		9,383	UMB Financial Corp.	502		53,267
Huntington Bancshares, Inc.	17,479		269,526	Umpqua Holdings Corp.	2,549		49,043
Independent Bank Corp. Independent Bank Corp., Massachusetts	267 394		6,373 32,123	United Bankshares, Inc., West Virginia	1,520		55,146
Independent Bank Group, Inc.	437		31,530	United Community Bank, Inc.	1,033		37,126
International Bancshares Corp.	642		27,214	Univest Corp. of Pennsylvania	341		10,203
Investors Bancorp, Inc.	2,706		40,996	Valley National Bancorp	4,813		66,179
JPMorgan Chase & Co.	35,387		5,603,531	Veritex Holdings, Inc.	602		23,948
KeyCorp	11,314		261,693	Washington Trust Bancorp, Inc.	186		10,485
Lakeland Bancorp, Inc.	541		10,274	Webster Financial Corp.	1,078		60,196
Lakeland Financial Corp.	303		24,282	Wells Fargo & Co.	48,625		2,333,028
Live Oak Bancshares, Inc.	383		33,432	WesBanco, Inc.	772		27,012
M&T Bank Corp.	1,524		234,056	Westamerica Bancorp.	308		17,781
Meta Financial Group, Inc.	375		22,373	Western Alliance Bancorp.	1,233		132,732
Midland States Bancorp, Inc.	252		6,247	Wintrust Financial Corp.	676		61,394
National Bank Holdings Corp.	379		16,653	Zions Bancorp NA	1,917		121,078
NBT Bancorp, Inc.	504		19,414				23,309,116
Nicolet Bankshares, Inc. (a)	157		13,463	Capital Markets — 3.1%			
OceanFirst Financial Corp.	768		17,050	Affiliated Managers Group, Inc.	491		80,774
OFG Bancorp	632		16,786	Ameriprise Financial, Inc.	1,346		406,034
Old National Bancorp, Indiana (b)	1,986		35,986	Apollo Global Management LLC Class A	2,478		179,482
Origin Bancorp, Inc.	244		10,472	Ares Management Corp.	1,932		157,014
Pacific Premier Bancorp, Inc.	1,106		44,273	Artisan Partners Asset Management, Inc.	763		36,349
PacWest Bancorp	1,367		61,747	Assetmark Financial Holdings, Inc. (a)	236		6,186
Park National Corp. (b)	169		23,205	B. Riley Financial, Inc.	193		17,150
Peoples Bancorp, Inc.	371		11,802	Bank of New York Mellon Corp.	9,404		546,184
Peoples United Financial, Inc.	5,063		90,223	BGC Partners, Inc. Class A	3,991		18,558

Common Stocks continued						
Common Stocks – continued	Shares		Value		Shares	Value
FINANCIALS — continued				Virtus Investment Partners, Inc.	83	\$ 24,659
Capital Markets — continued				WisdomTree Investments, Inc.	1,308	8,005
BlackRock, Inc. Class A	1,694	\$	1,550,959	The second secon	.,000	17,981,725
Blackstone, Inc.	8,121	Ç	1,050,737	Consumer Finance — 0.6%		
Blucora, Inc. (a)	568		9,838	Ally Financial, Inc.	4,268	203,199
BrightSphere Investment Group, Inc.	693		17,741	American Express Co.	7,620	1,246,632
Carlyle Group LP	1,632		89,597	Capital One Financial Corp.	5,282	766,365
Choe Global Markets, Inc.	1,262		164,565	Credit Acceptance Corp. (a) (b)	106	72,894
Charles Schwab Corp.	17,777		1,495,046	CURO Group Holdings Corp.	287	4,595
CME Group, Inc.	4,253		971,640	Discover Financial Services	3,545	409,660
Cohen & Steers, Inc.	290		26,828	Encore Capital Group, Inc. (a) (b)	353	21,925
Coinbase Global, Inc. (a)	342		86,311	Enova International, Inc. (a)	439	17,981
Cowen Group, Inc. Class A	348		12,563	EZCORP, Inc. (non-vtg.) Class A (a)	613	4,518
Diamond Hill Investment Group, Inc.	43		8,352	FirstCash Holdings, Inc.	483	36,133
Donnelley Financial Solutions, Inc. (a)	334		15,745	Green Dot Corp. Class A (a)	661	23,955
Evercore, Inc. Class A	474		64,393	LendingClub Corp. (a)	1,157	27,976
FactSet Research Systems, Inc.	447		217,246	LendingTree, Inc. (a)	140	17,164
Federated Hermes, Inc.	1,170		43,969	Navient Corp.	2,001	42,461
Focus Financial Partners, Inc. Class A (a)	610		36,429	Nelnet, Inc. Class A	242	23,639
Franklin Resources, Inc.	3,334		111,656	OneMain Holdings, Inc.	1,222	61,149
Goldman Sachs Group, Inc.	3,992		1,527,140	PRA Group, Inc. (a)	521	26,159
Greenhill & Co., Inc.	162		2,905	PROG Holdings, Inc. (a)	800	36,088
Hamilton Lane, Inc. Class A	409		42,381	SLM Corp.	3,631	71,422
Houlihan Lokey	594		61,491	Synchrony Financial	6,744	312,854
Interactive Brokers Group, Inc.	1,034		82,120	Upstart Holdings, Inc.	548	82,912
Intercontinental Exchange, Inc.	6,669		912,119	World Acceptance Corp. (a)	54	13,253
Invesco Ltd.	4,040		93,001	D: :[: F: : C : 100/		3,522,934
Janus Henderson Group PLC	2,042		85,641	Diversified Financial Services — 1.2%	100	/ //0
Jefferies Financial Group, Inc.	2,336		90,637	A-Mark Precious Metals, Inc.	109	6,660
KKR & Co. LP	6,903		514,274	Berkshire Hathaway, Inc. Class B (a)	21,953 984	6,563,947
Lazard Ltd. Class A	1,347		58,770	Cannae Holdings, Inc. (a) Equitable Holdings, Inc.	4,537	34,588 148,768
LPL Financial	950		152,086	Voya Financial, Inc.	1,343	89,054
MarketAxess Holdings, Inc.	450		185,072	voyu Financiai, inc.	1,343	6,843,017
Moelis & Co. Class A	729		45,570	Insurance — 1.9%		0,043,017
Moody's Corp.	1,918		749,132	AFLAC, Inc.	7,305	426,539
Morgan Stanley	17,285		1,696,696	Alleghany Corp. (a)	164	109,485
Morningstar, Inc.	280		95,757	Allstate Corp.	3,503	412,128
MSCI, Inc.	976		597,985	AMBAC Financial Group, Inc. (a)	556	8,924
NASDAQ, Inc.	1,385		290,864	American Equity Investment Life Holding Co.	977	38,025
Northern Trust Corp.	2,469 1,208		295,317 27,156	American Financial Group, Inc.	779	106,972
Open Lending Corp. (a) Oppenheimer Holdings, Inc. Class A (non-vtg.)	1,200		5,379	American International Group, Inc.	10,124	575,651
Piper Jaffray Companies	167		29,811	American National Group, Inc.	150	28,326
PJT Partners, Inc.	308		22,820	Amerisafe, Inc.	220	11,843
Raymond James Financial, Inc.	2,193		220,177	Aon PLC	2,673	803,397
S&P Global, Inc.	2,854		1,346,888	Arch Capital Group Ltd. (a)	4,693	208,604
Sculptor Capital Management, Inc. Class A	226		4,825	Argo Group International Holdings, Ltd.	410	23,825
SEI Investments Co.	1,275		77,699	Arthur J. Gallagher & Co.	2,446	415,013
State Street Corp.	4,330		402,690	Assurant, Inc.	697	108,634
StepStone Group, Inc. Class A	494		20,536	Assured Guaranty Ltd.	873	43,825
Stifel Financial Corp.	1,244		87,602	Axis Capital Holdings Ltd.	898	48,914
StoneX Group, Inc. (a)	198		12,128	Brighthouse Financial, Inc. (a)	989	51,230
T. Rowe Price Group, Inc.	2,689		528,765	Brown & Brown, Inc.	2,762	194,113
Tradeweb Markets, Inc. Class A	1,246		124,774	BRP Group, Inc. (a)	630	22,749
Victory Capital Holdings, Inc.	197		7,196	Chubb Ltd.	5,195	1,004,245
Virtu Financial, Inc. Class A	1,050		30,272	Cincinnati Financial Corp.	1,776	202,340
	.,550		/			

PAMECIAS - cardinated 1.00	Common Stocks – continued							
PARACKALS - continued	Common Stocks – Confinued	Shares		Value		Shares		Value
	EINANCIAIS continued	3114103		valoo	White Mountains Insurance Group Ltd		ς	
1,500 \$ 3,57.60							Ų	
Selectified 1.0		1 500	Ċ	35 740	Tillis Tottois Traison Lec	1,320	_	
Employees Information In			Ş		Mortgage Real Estate Investment Trusts — 0.1%			,,
Feath Cong 124 (c) 144 33,148 Abli Circumsterer Cop. 2,24 94,361						176		1,804
Est Internity Co, Class						6,274		
Flower In the Courty Int. 472 19-9-200 Apollo Commerción Bell's Mell' Finante, Inc. 1,601 21,045						17,150		
Febrility National Francocci, Inc.	·					1,601		21,069
Fine Atmosferia Finencial Curp. 6 (100 morth Finential, Curbs A (1) 6 (1					Arbor Realty Trust, Inc.	1,683		30,833
Genova 1,000 1,0					Ares Commercial Real Estate Corp.	612		8,898
Global Lin, Inc. (a) (b) 863 3,271 Berjargine Campli, Inc. 1,201 12,222					Armour Residential REIT, Inc. (b)			10,722
Goldenth, Inc. (α) (α) 8.3 3,771 80 80 80 12,322 12,322 13,343								
Concellend Issummer 229 27,88 Broadmark Really Copital, Inc. 1,627 15,474 Proceeding Laghard Reg. Ist. (a) 299 2,344 4,027 Harriour Insurance Group, Inc. 416 55,832 Climano Insertment Corp. 2,805 42,279 Harriour Insurance Group, Inc. 417 283,872 Dynex Capital, Inc. 418 82,55 Harriour Insurance Group, Inc. 426 55,832 Climano Insertment Corp. 2,805 42,279 Harriour Insurance Group, Inc. 426 31,346 Firmachin SP Really Itust, Inc. 344 34,38 Heining Insurance Holdings, Inc. 448 13,310 Heining Insurance Holdings, Inc. 448 13,310 Hance Alman Educations Corp. 468 13,886 Geniule Point Monograph Ints, Inc. 710 8,314 Hance Alman Educations Corp. 468 41,388 Hance Alman Educations Corp. 469 40,718 Hance Alman Educations Corp. 460 40,718 Hance Alman Education International Corp. 47,727 47,727 Harriour Insurance Corp. 4,272 4,272 Hance Alman Education International Corp. 4,272 4,272 Hance Alman Education International Corp. 5,255 5,474 Hance Alman Education International Corp. 5,255 5,474 Hance Alman Education International Corp. 5,255 5,474 Hance Alman Education International Corp. 4,888 21,377 Hance Alman Education International Corp. 5,255 5,474 Hance Alman Education International Corp. 5,255 5,474 Hance Alman Education International Corp. 3,321 16,355 Hance Alman Education International Corp. 3,321 16,355 Hance Alman Education International Corp. 3,321 16,355 Hance Alman Componies, Inc. 4,488 21,377 Hance Alman Componies, Inc. 4,488 21,377 Hance Alman Componies, Inc. 4,488 4,488 Hance Alman Education International Corp. 4,488 4,488 Hance Alman Education International Corp. 4,4								
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Hel Goup, Inc. 177	Hanover Insurance Group, Inc.	426		55,832	·			
Heritage Insurance Holdings, Inc.	Hartford Financial Services Group, Inc.	4,112		283,892				
Honose Norm Educations Corp. 488 18,866 Gomile Point Mortgage Tost, Inc. 710 8,314 James River Group Holdings Ltd. 462 13,310 Hennon Amstrong Sustainable Infrastructure Capital, Inc. 949 50,411 Kenger Group. 676 40,918 Investor Mortgage Capital, Inc. 570 10,337 Kirseli Capital Group, Inc. 256 60,900 KR Real Estute Finance Inst, Inc. 570 10,832 Lander Capital Crop. 18,333 16,342 Lincoln Meditand Gop. 2,971 142,732 MFA Financial, Inc. 4688 21,377 MFA Financial, Inc. 4729 5795 1,042,051 Orbital Stand Capital, Inc. 1729 Pennythar Mortgage Finas, Inc. 4720 Pennythar Mortgage Finas, Inc. 4730 Pennythar Mortgage Finas, Inc. 4740 72,037 Mestern Life Group, Inc. 4740 72,037 Mestern Life Group, Inc. 4740 72,037 Mestern Life Group, Inc. 4750 Mestern Life Group, Inc. 4760 Mestern Life Group, Inc. 4770 72,037 Mestern Life Group Financial Group, Inc. 4780 Mestern Life Group, Inc. 4780 Mestern Life Group, Inc. 4780 Mestern Life Group, Inc. 4790 Mestern Life Group, Inc. 4790 Mestern Life Group, Inc. 4790 Mestern Life Group, Inc. 4791 Mestern Life Group, Inc. 4791 Mestern Life Group, Inc. 4791 Mestern Life Group, Inc. 4792 Mestern Asset Mortgage Finance — 0.1% 4792 Mestern Asset Mortgage Finance 4794 Mestern Asset Mortgage Fina	HCI Group, Inc.	77		6,433				
James River Group Holdings Ltd.	Heritage Insurance Holdings, Inc.	263		1,546				
Kinsple Capital Group, Inc. 878	Horace Mann Educators Corp.	488		18,886	0 0 ,			
Kinsele Cipital Group, Inc. 256 60,900 KKR Real Estabe Tisonore Tust, Inc. 520 10,832 Lemonoch, Inc. (u) (b) 462 19,455 Loddler Cupital Corp. Class A 1,363 16,342 Lincoln Matonod Corp. 2,091 142,732 JMAF Finnocod. Inc. 4,688 21,337 Lows Corp. 2,395 138,333 New Residential Investment Corp. 5,555 59,494 Morals & McLenom Companies, Inc. 5,995 1,042,051 Orchid Island Capital, Inc. 1,723 7,754 MBIA, Inc. (a) (b) 603 9,521 PennyMac Mortgrage Investment Tust 1,216 21,073 Mercury General Corp. 312 16,559 Reduced Copital Corp. 691 10,800 Metatig. Inc. 8,629 339,226 Reduced Conflict Corp. 3,41 8,333 National Western Life Group, Inc. 28 6,004 Sturwood Property Tust, Inc. 3,44 83,738 Primedia Financia Group, Inc. 2,933 213,590 Vestern Asset Mortgrage Enhance 1,556 820,756 Prinospia Financia Group, Inc.	James River Group Holdings Ltd.							
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Morsh & McLemon Companies, Inc. Morcury General Corp. Mercury General Corp. Mettide, Inc. 8,679 539,226 Redvood Tust, Inc. 1,338 17,648 National Western Life Group, Inc. 28 6,004 Starwood Property Tust, Inc. 1,338 17,648 National Western Life Group, Inc. 28 6,004 Starwood Property Tust, Inc. 1,338 17,648 National Western Life Group, Inc. 28 6,004 Starwood Property Tust, Inc. 1,338 17,648 18,3738 Old Republic International Corp. 3,367 82,761 176 RE Finance Tust, Inc. 174 9,166 18,459 176 Western Asset Mortgage Finance Opt. 176 Western Asset Mortgage Finance Opt. 1,055 1,656 16,597 1,056 1,056 1,057 1,1365 Refrissuance Group, Inc. 4,578 4,955,23 Captiol Federal Financial, Inc. 1,411 15,987 Refrissuance Group of America, Inc. 1,411 15,987 Refrissuance Group of America, Inc. 1,411 15,987 Refrissuance Group, Inc. 1,655 1,656 1,657 1,656 1,6								
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Mercury General Corp. 312	·							
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		•			Radian Group, Inc.	2,157		45,577

Common Stocks - continued	al.				al.	
	Shares		Value		Shares	Value
FINANCIALS — continued				Assembly Biosciences, Inc. (a) (b)	212	\$ 494
Thrifts & Mortgage Finance — continued				Atara Biotherapeutics, Inc. (a)	1,011	15,933
Rocket Companies, Inc.	1,596	\$	22,344	Athenex, Inc. (a)	650	884
TFS Financial Corp.	531		9,489	Athersys, Inc. (a) (b)	2,232 323	2,015 979
Trustco Bank Corp., New York	215		7,162	Atreca, Inc. (a) (b)	323 1,155	1,964
Walker & Dunlop, Inc.	350		52,808	Avalo Therapeutics, Inc. (a)	704	
Washington Federal, Inc.	823		27,472	Avid Bioservices, Inc. (a)		20,543
Waterstone Financial, Inc.	278		6,077	Avidity Biosciences, Inc. (a) (b)	490 229	11,647
WSFS Financial Corp.	556		27,867	Avita Medical, Inc. (a)	308	2,743
			674,041	AVROBIO, Inc. (a)	500 512	1,186
TOTAL FINANCIALC		,	/ / /11 070	Beam Therapeutics, Inc. (a) (b)	331	40,801
TOTAL FINANCIALS			34,411,872	BeyondSpring, Inc. (a) (b)	208	1,499
HEATH CARE 10.00/				BioAtla, Inc.	2,132	4,083
HEALTH CARE — 12.9%				BioCryst Pharmaceuticals, Inc. (a) (b)		29,528
Biotechnology – 2.3%	0.41			Biogen, Inc. (a)	1,765 684	423,459
2seventy bio, Inc. (a) (b)	261		6,689	Biohaven Pharmaceutical Holding Co. Ltd. (a)		94,262
4D Molecular Therapeutics, Inc.	280		6,143	BioMarin Pharmaceutical, Inc. (a)	2,171	191,808
AbbVie, Inc.	20,923		2,832,974	BioXcel Therapeutics, Inc. (a) (b)	256	5,204
Abeona Therapeutics, Inc. (a)	425		143	Black Diamond Therapeutics, Inc. (a) (b)	136	725
ACADIA Pharmaceuticals, Inc. (a)	1,407		32,839	bluebird bio, Inc. (a) (b)	784	7,832
ADMA Biologics, Inc. (a) (b)	1,006		1,418	Blueprint Medicines Corp. (a)	696	74,549
Adverum Biotechnologies, Inc. (a)	840		1,478	Bolt Biotherapeutics, Inc. (b)	168	823
Aeglea BioTherapeutics, Inc. (a)	447		2,123	BrainStorm Cell Therpeutic, Inc. (a) (b)	213	852
Agenus, Inc. (a)	2,460		7,921	BridgeBio Pharma, Inc. (a) (b)	1,280	21,350
Agios Pharmaceuticals, Inc. (a)	699		22,976	Burning Rock Biotech Ltd. ADR (a)	543	5,175
Akebia Therapeutics, Inc. (a)	2,302		5,203	C4 Therapeutics, Inc. (a)	423	13,621
Akero Therapeutics, Inc. (a) (b)	340		7,191	Calithera Biosciences, Inc. (a)	574	382
Akouos, Inc. (a) (b)	215		1,828	Capricor Therapeutics, Inc. (a) (b)	203	595
Albireo Pharma, Inc. (a) (b)	203		4,728	CareDx, Inc. (a)	619	28,152
Aldeyra Therapeutics, Inc. (a)	572		2,288	Catalyst Biosciences, Inc. (a)	343	314
Alector, Inc. (a)	689		14,228	Catalyst Pharmaceutical Partners, Inc. (a)	1,205	8,158
Aligos Therapeutics, Inc. (a) (b)	287		3,407	Cel-Sci Corp. (a)	580	4,118
Alkermes PLC (a)	1,880		43,729	Celldex Therapeutics, Inc. (a)	555	21,445
Allakos, Inc. (a)	403		3,945	ChemoCentryx, Inc. (a)	558	20,317
Allogene Therapeutics, Inc. (a)	924		13,786	Chimerix, Inc. (a)	836	5,375
Allovir, Inc. (a)	364		4,710	Chinook Therapeutics, Inc. (a)	532	8,677
Alnylam Pharmaceuticals, Inc. (a)	1,407		238,599	Clene, Inc. (a) (b)	278	1,140
Altimmune, Inc. (a)	442		4,049	Clovis Oncology, Inc. (a) (b)	1,320	3,577
ALX Oncology Holdings, Inc. (a)	242		5,201	Codiak Biosciences, Inc. (a)	210	2,339
Amgen, Inc.	6,722		1,512,248	Coherus BioSciences, Inc. (a)	704	11,236
Amicus Therapeutics, Inc. (a)	2,775		32,051	Concert Pharmaceuticals, Inc. (a)	140	441
AnaptysBio, Inc. (a)	242		8,410	Corbus Pharmaceuticals Holdings, Inc. (a) (b)	1,277	786
Anavex Life Sciences Corp. (a) (b)	884		15,329	Cortexyme, Inc. (a) (b)	208	2,625
Anika Therapeutics, Inc. (a)	160		5,733	Crinetics Pharmaceuticals, Inc. (a)	355	10,086
Annexon, Inc. (a)	353		4,056	Cue Biopharma, Inc. (a) (b)	395	4,467
Apellis Pharmaceuticals, Inc. (a)	841		39,762	Cullinan Oncology, Inc.	334	5,154
Applied Genetic Technologies Corp. (a) (b)	442		840	Cyclerion Therapeutics, Inc. (a)	325	559
Applied Molecular Transport, Inc. (a)	141		1,971	Cytokinetics, Inc. (a) (b)	991	45,170
Applied Therapeutics, Inc. (a) (b)	174		1,557	CytomX Therapeutics, Inc. (a)	648	2,806
Arbutus Biopharma Corp. (a)	889		3,458	Deciphera Pharmaceuticals, Inc. (a)	468	4,572
Arcturus Therapeutics Holdings, Inc. (a) (b)	270		9,993	Denali Therapeutics, Inc. (a)	1,081	48,213
Arcus Biosciences, Inc. (a) (b)	541		21,894	DermTech, Inc. (a) (b)	281	4,440
Arcutis Biotherapeutics, Inc. (a)	313		6,492	Dynavax Technologies Corp. (a) (b)	1,278	17,981
Ardelyx, Inc. (a) (b)	634		697	Dyne Therapeutics, Inc. (a)	389	4,625
Arena Pharmaceuticals, Inc. (a)	716		66,545	Eagle Pharmaceuticals, Inc. (a)	145	7,383
Arrowhead Pharmaceuticals, Inc. (a)	1,237		82,013	Editas Medicine, Inc. (a) (b)	825	21,904
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Common Stocks – continued	Shares		Value		Shares		Value
UFAITU CADE assistanta	Jilulus		vuioc	Kronos Bio, Inc. (a) (b)	497	\$	6,754
HEALTH CARE — continued				Krystal Biotech, Inc. (a)	209	Ş	14,620
Biotechnology – continued	000	ċ	1 4/4	Kura Oncology, Inc. (a)	815		11,410
Eiger Biopharmaceuticals, Inc. (a)	282 553	\$	1,464	Kymera Therapeutics, Inc. (a)	425		26,983
Emergent BioSolutions, Inc. (a)			24,039	Ligand Pharmaceuticals, Inc. Class B (a) (b)	194		29,965
Enanta Pharmaceuticals, Inc. (a)	208 887		15,554 2,218	Lineage Cell Therapeutics, Inc. (a)	1,681		4,118
Epizyme, Inc. (a)	2,036		158,462	Macrogenics, Inc. (a)	611		9,807
Exact Sciences Corp. (a) Exelixis, Inc. (a)	3,738		68,331	Madrigal Pharmaceuticals, Inc. (a) (b)	156		13,219
Fate Therapeutics, Inc. (a) (b)	3,730 952		55,702	Magenta Therapeutics, Inc. (a)	324		1,435
FibroGen, Inc. (a)	1,024		14,438	MannKind Corp. (a) (b)	3,032		13,250
Foghorn Therapeutics, Inc. (a) (b)	242		5,535	Matinas BioPharma Holdings, Inc. (a)	2,346		2,369
Forma Therapeutics Holdings, Inc. (a)	418		5,944	MediciNova, Inc. (a) (b)	307		823
Fortress Biotech, Inc. (a)	901		2,253	MEI Pharma, Inc. (a) (b)	1,253		3,346
Frequency Therapeutics, Inc. (a) (b)	259		1,329	Mersana Therapeutics, Inc. (a)	953		5,928
G1 Therapeutics, Inc. (a) (b)	513		5,238	Mirati Therapeutics, Inc. (a)	545		79,946
Generation Bio Co. (a)	518		3,667	Mirum Pharmaceuticals, Inc. (a) (b)	149		2,377
Geron Corp. (a) (b)	3,852		4,699	Moderna, Inc. (a)	4,158		1,056,049
Gilead Sciences, Inc.	14,835		1,077,169	Molecular Templates, Inc. (a)	354		1,388
Global Blood Therapeutics, Inc. (a)	673		19,699	Morphic Holding, Inc. (a)	301		14,261
GlycoMimetics, Inc. (a)	740		1,066	Mustang Bio, Inc. (a)	365		606
Gossamer Bio, Inc. (a) (b)	566		6,401	Myriad Genetics, Inc. (a)	905		24,978
Gt Biopharma, Inc. (a) (b)	251		766	Natera, Inc. (a)	1,031		96,285
Halozyme Therapeutics, Inc. (a)	1,679		67,513	Neoleukin Therapeutics, Inc. (a)	363		1,750
Harpoon Therapeutics, Inc. (a) (b)	185		1,397	Neubase Therapeutics, Inc. (a)	153		430
Heat Biologics, Inc. (a) (b)	167		508	Neurocrine Biosciences, Inc. (a)	1,122		95,561
Heron Therapeutics, Inc. (a) (b)	1,282		11,705	NextCure, Inc. (a)	318		1,908
Homology Medicines, Inc. (a) (b)	424		1,543	Nkarta, Inc. (a)	207		3,177
Horizon Therapeutics PLC (a)	2,673		288,042	Novavax, Inc. (a) (b)	882		126,188
iBio, Inc. (a) (b)	2,199		1,207	Nurix Therapeutics, Inc. (a)	462		13,375
Ideaya Biosciences, Inc. (a)	380		8,983	Olema Pharmaceuticals, Inc. (a)	344		3,220
IGM Biosciences, Inc. (a)	85		2,493	Oncorus, Inc. (a) (b)	103		543
Immatics NV (a)	334		4,489	Opko Health, Inc. (a)	4,729		22,746
ImmunityBio, Inc. (a) (b)	861		5,235	ORIC Pharmaceuticals, Inc. (a) (b)	410		6,027
ImmunoGen, Inc. (a)	2,199		16,317	Ovid Therapeutics, Inc. (a)	403		1,294
Immunovant, Inc. (a) (b)	611		5,206	Oyster Point Pharma, Inc. (a) (b)	191		3,488
Incyte Corp. (a)	2,219		162,875	Palatin Technologies, Inc. (a) (b)	1,636		837
Inhibrx, Inc. (a)	233		10,175	Passage Bio, Inc. (a)	461		2,927
Inovio Pharmaceuticals, Inc. (a) (b)	2,402		11,986	PDL BioPharma, Inc. (a) (c)	644		1,591
Inozyme Pharma, Inc. (a)	75		512	PMV Pharmaceuticals, Inc. (a)	322		7,438
Insmed, Inc. (a)	1,340		36,502	Poseida Therapeutics, Inc. (a)	553		3,766
Intellia Therapeutics, Inc. (a)	808		95,538	Praxis Precision Medicines, Inc. (a)	412		8,116
Intercept Pharmaceuticals, Inc. (a) (b)	316		5,148	Precigen, Inc. (a) (b)	1,100		4,081
Invitae Corp. (a) (b)	2,367		36,144	Precision BioSciences, Inc. (a)	634		4,692
Ionis Pharmaceuticals, Inc. (a)	1,652		50,270	Prelude Therapeutics, Inc. (a) (b)	118		1,469
Iovance Biotherapeutics, Inc. (a)	1,590		30,353	Protagonist Therapeutics, Inc. (a)	558		19,084
Ironwood Pharmaceuticals, Inc. Class A (a)	1,888		22,014	Prothena Corp. PLC (a)	420		20,748
iTeos Therapeutics, Inc. (a)	249		11,593	PTC Therapeutics, Inc. (a)	832		33,139
Iveric Bio, Inc. (a)	1,168		19,529	Puma Biotechnology, Inc. (a)	355		1,079
Jounce Therapeutics, Inc. (a)	450		3,758	Radius Health, Inc. (a)	466		3,225
Kalvista Pharmaceuticals, Inc. (a)	180		2,381	RAPT Therapeutics, Inc. (a)	255		9,366
Karuna Therapeutics, Inc. (a)	251		32,881	Recro Pharma, Inc. (a)	85		145
Karyopharm Therapeutics, Inc. (a) (b)	856		5,504	Regeneron Pharmaceuticals, Inc. (a)	1,245		786,242
Keros Therapeutics, Inc. (a) (b)	169		9,888	REGENXBIO, Inc. (a)	473		15,467
Kiniksa Pharmaceuticals Ltd. (a)	328		3,861	Relay Therapeutics, Inc. (a) (b)	757		23,247
Kinnate Biopharma, Inc. (b)	197		3,491	Repligen Corp. (a)	605		160,228
Kodiak Sciences, Inc. (a)	389		32,979	Replimune Group, Inc. (a)	375		10,163

See accompanying notes which are an integral part of the financial statements.

Common Stocks – continued							
Common Stocks - continued	Shares		Value		Shares		Value
HEALTH CARE — continued				Zentalis Pharmaceuticals, Inc. (a)	431	\$	36,230
Biotechnology — continued				ZIOPHARM Oncology, Inc. (a) (b)	2,030	•	2,213
Revolution Medicines, Inc. (a)	722	\$	18,173	G h	,	_	13,363,361
Rhythm Pharmaceuticals, Inc. (a) (b)	420	Y	4,192	Health Care Equipment & Supplies — 2.8%			
Rigel Pharmaceuticals, Inc. (a) (b)	1,949		5,165	Abbott Laboratories	20,991		2,954,273
Rocket Pharmaceuticals, Inc. (a) (b)	504		11,002	Abiomed, Inc. (a)	537		192,874
Rubius Therapeutics, Inc. (a) (b)	522		5,053	Accelerate Diagnostics, Inc. (a) (b)	471		2,459
Sage Therapeutics, Inc. (a)	592		25,184	Accuray, Inc. (a)	1,200		5,724
Sangamo Therapeutics, Inc. (a)	1,476		11,070	Acutus Medical, Inc. (a)	75		256
Sarepta Therapeutics, Inc. (a)	944		85,007	Align Technology, Inc. (a)	870		571,747
Scholar Rock Holding Corp. (a) (b)	326		8,098	Alphatec Holdings, Inc. (a)	827		9,453
Seagen, Inc. (a)	1,574		243,340	Angiodynamics, Inc. (a)	445		12,273
Selecta Biosciences, Inc. (a) (b)	1,036		3,377	Aspira Women's Health, Inc. (a)	668		1,182
Seres Therapeutics, Inc. (a)	822		6,847	Atricure, Inc. (a)	537		37,338
Sesen Bio, Inc. (a)	1,904		1,552	Atrion Corp.	17		11,983
Shattuck Labs, Inc. (a)	342		2,910	Avanos Medical, Inc. (a)	550		19,069
Silverback Therapeutics, Inc.	158		1,052	AxoGen, Inc. (a)	556		5,210
Sorrento Therapeutics, Inc. (a) (b)	3,406		15,838	Axonics Modulation Technologies, Inc. (a)	548		30,688
Spectrum Pharmaceuticals, Inc. (a)	2,348		2,982	Baxter International, Inc.	5,916		507,829
Spero Therapeutics, Inc. (a) (b)	279		4,467	Becton, Dickinson & Co.	3,401		855,283
Springworks Therapeutics, Inc. (a)	312		19,338	BioLife Solutions, Inc. (a)	350		13,045
Spruce Biosciences, Inc. (a)	97		433	BioSig Technologies, Inc. (a) (b)	280		624
SQZ Biotechnologies Co. (a) (b)	326		2,911	Bioventus, Inc.	132		1,913
Stoke Therapeutics, Inc. (a)	287		6,885	Boston Scientific Corp. (a)	16,855		716,000
Sutro Biopharma, Inc. (a)	557		8,288	Cardiovascular Systems, Inc. (a)	463		8,695
Syndax Pharmaceuticals, Inc. (a)	511		11,186	Cerus Corp. (a)	2,027		13,804
Syros Pharmaceuticals, Inc. (a) (b)	476		1,552	CoDiagnostics, Inc. (a) (b)	368		3,286
T2 Biosystems, Inc. (a) (b)	1,090		563	CONMED Corp.	343		48,624
Talaris Therapeutics, Inc. (a)	202		3,089	Cryolife, Inc. (a)	439		8,934
Taysha Gene Therapies, Inc. (a) (b)	311		3,623	CryoPort, Inc. (a) (b)	549		32,484
TCR2 Therapeutics, Inc. (a)	251		1,170	Cutera, Inc. (a)	207		8,553
TG Therapeutics, Inc. (a)	1,585		30,115	CytoSorbents Corp. (a)	498		2,087
Travere Therapeutics, Inc. (a)	642		19,928	Dentsply Sirona, Inc.	2,584		144,161
Trevena, Inc. (a)	2,135		1,244	DexCom, Inc. (a)	1,146 402		615,345
Turning Point Therapeutics, Inc. (a)	598		28,525	Eargo, Inc. (a) Edwards Lifesciences Corp. (a)	7,379		2,050 955,949
Twist Bioscience Corp. (a) (b)	587		45,428	Envista Holdings Corp. (a)	1,902		85,704
Ultragenyx Pharmaceutical, Inc. (a)	805		67,692	Glaukos Corp. (a)	559		24,842
uniQure B.V. (a)	411		8,524	Globus Medical, Inc. (a)	930		67,146
United Therapeutics Corp. (a)	530		114,522	Haemonetics Corp. (a)	599		31,771
UNITY Biotechnology, Inc. (a)	354		517	Heska Corp. (a)	129		23,541
Vanda Pharmaceuticals, Inc. (a)	643		10,089	Hologic, Inc. (a)	3,003		229,910
Vaxart, Inc. (a) (b)	1,419		8,897	ICU Medical, Inc. (a)	238		56,487
Vaxcyte, Inc. (a)	377		8,969	IDEXX Laboratories, Inc. (a)	1,007		663,069
VBI Vaccines, Inc. (a)	2,574		6,023	Inari Medical, Inc. (a)	378		34,500
Veracyte, Inc. (a)	833		34,320	Inogen, Inc. (a)	222		7,548
Verastem, Inc. (a)	2,557 560		5,242	Insulet Corp. (a)	816		217,113
Vericel Corp. (a) (b)			22,008	Integer Holdings Corp. (a)	389		33,295
Vertex Pharmaceuticals, Inc. (a)	3,072 775		674,611	Integra LifeSciences Holdings Corp. (a)	865		57,946
Viking Therapeutics, Inc. (a)	775 876		3,565 34,478	Intersect ENT, Inc. (a)	374		10,214
Vir Biotechnology, Inc. (a)	876 157		36,678	Intuitive Surgical, Inc. (a)	4,224		1,517,683
Vor Biopharma, Inc. (a) (b)	176		1,824 477	Invacare Corp. (a)	319		868
Voyager Therapeutics, Inc. (a)	176		1,892	iRhythm Technologies, Inc. (a)	354		41,662
Xbiotech, Inc. Xencor, Inc. (a)	690		27,683	Lantheus Holdings, Inc. (a)	778		22,476
Y-mAbs Therapeutics, Inc. (a)	462		7,489	LeMaitre Vascular, Inc. (b)	236		11,854
i mass insupposites, inc. (u)	707		7,07	LivaNova PLC (a)	638		55,780
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See accompanying notes which are an integral part of the financial statements.

Common Stocks – continued					·		
	Shares		Value		Shares		Value
HEALTH CARE — continued				AMN Healthcare Services, Inc. (a)	561	\$	68,627
Health Care Equipment & Supplies — continued				Anthem, Inc.	2,887		1,338,240
Masimo Corp. (a)	600	\$	175,668	Apollo Medical Holdings, Inc. (a) (b)	442		32,478
Medtronic PLC	15,916		1,646,510	Apria, Inc.	96		3,130
Meridian Bioscience, Inc. (a)	506		10,322	Brookdale Senior Living, Inc. (a)	2,218		11,445
Merit Medical Systems, Inc. (a)	591		36,819	Cardinal Health, Inc.	3,434		176,817
Mesa Laboratories, Inc.	64		20,998	Castle Biosciences, Inc. (a)	268		11,489
Natus Medical, Inc. (a)	366		8,685	Centene Corp. (a)	6,904		568,890
Neogen Corp. (a)	1,284		58,306	Chemed Corp.	187		98,930
Nevro Corp. (a)	407		32,995	Cigna Corp.	4,029		925,179
Novocure Ltd. (a)	1,061		79,660	Community Health Systems, Inc. (a)	1,514		20,151
NuVasive, Inc. (a)	598		31,383	Corvel Corp. (a)	114 1,228		23,712
OraSure Technologies, Inc. (a)	843		7,326	Covetrus, Inc. (a) Cross Country Healthcare, Inc. (a)	408		24,523 11,326
Ortho Clinical Diagnostics Holdings PLC	1,344		28,748	CVS Health Corp.	15,624		1,611,772
Orthofix International NV (a)	226		7,026	DaVita HealthCare Partners, Inc. (a)	793		90,212
OrthoPediatrics Corp. (a)	165		9,877	Encompass Health Corp.	1,179		76,942
Outset Medical, Inc. (a)	491		22,630	Fulgent Genetics, Inc. (a) (b)	223		22,432
Penumbra, Inc. (a)	406		116,652	Guardant Health, Inc. (a)	1,200		120,024
Pulmonx Corp. (a)	400		12,828	Hanger, Inc. (a)	426		7,723
Pulse Biosciences, Inc. (a) (b)	180		2,666	HCA Holdings, Inc.	2,918		749,693
Quidel Corp. (a)	451		60,880	HealthEquity, Inc. (a)	974		43,090
Quotient Ltd. (a)	1,028		2,663	Henry Schein, Inc. (a)	1,655		128,312
Repro Medical Systems, Inc. (a) (b)	319		957	Humana, Inc.	1,522		705,995
ResMed, Inc.	1,723 312		448,807	InfuSystems Holdings, Inc. (a)	229		3,900
Retractable Technologies, Inc. (a) (b)	312 471		2,162	Laboratory Corp. of America Holdings (a)	1,145		359,770
Seaspine Holdings Corp. (a) Shockwave Medical, Inc. (a)	471		6,415	LHC Group, Inc. (a)	373		51,187
SI-BONE, Inc. (a)	308		74,185 6,841	Magellan Health Services, Inc. (a)	267		25,362
Sientra, Inc. (a) (b)	866		3,178	McKesson Corp.	1,829		454,635
Silk Road Medical, Inc. (a)	394		16,788	MEDNAX, Inc. (a)	1,031		28,054
SmileDirectClub, Inc. (a) (b)	961		2,258	Modivcare, Inc. (a)	141		20,909
Staar Surgical Co. (a)	568		51,858	Molina Healthcare, Inc. (a)	692		220,111
STERIS PLC	1,180		287,224	National Healthcare Corp.	166		11,278
Stryker Corp.	3,973		1,062,460	National Research Corp. Class A	161		6,685
Surgalign Holdings, Inc. (a) (b)	1,262		904	Ontrak, Inc. (a) (b)	112		704
SurModics, Inc. (a)	1,202		7,704	Option Care Health, Inc. (a)	1,618		46,016
Tactile Systems Technology, Inc. (a)	218		4,149	Owens & Minor, Inc.	878		38,193
Talis Biomedical Corp.	239		958	Patterson Companies, Inc.	1,037		30,436
Tandem Diabetes Care, Inc. (a)	745		112,137	Pennant Group, Inc. (a)	292		6,739
Teleflex, Inc.	554		181,978	PetIQ, Inc. Class A (a)	339		7,699
The Cooper Companies, Inc.	584		244,661	Premier, Inc.	1,467		60,396
TransMedics Group, Inc. (a)	352		6,744	Progyny, Inc. (a)	805		40,532
Vapotherm, Inc. (a)	270		5,592	Quest Diagnostics, Inc.	1,446		250,172
Varex Imaging Corp. (a)	443		13,977	R1 RCM, Inc. (a)	1,615		41,166
ViewRay, Inc. (a)	1,873		10,320	RadNet, Inc. (a)	505		15,206
Zimmer Biomet Holdings, Inc.	2,473		314,170	Select Medical Holdings Corp.	1,268		37,279
Zynex, Inc.	186		1,854	Surgery Partners, Inc. (a)	362		19,334
1 - 1		_	16,227,527	Tenet Healthcare Corp. (a)	1,265		103,338
Health Care Providers & Services — 2.6%			, ,	The Ensign Group, Inc.	627		52,643
1Life Healthcare, Inc. (a)	1,395		24,510	The Joint Corp. (a)	178		11,693
Acadia Healthcare Co., Inc. (a)	1,074		65,192	Tivity Health, Inc. (a)	531		14,040
Accolade, Inc. (a)	656		17,292	Triple-S Management Corp. (a)	277		9,883
AdaptHealth Corp. (a) (b)	1,147		28,056	U.S. Physical Therapy, Inc.	155		14,810
Addus HomeCare Corp. (a)	191		17,860	UnitedHealth Group, Inc.	11,166		5,606,895
Amedisys, Inc. (a)	389		62,971	Universal Health Services, Inc. Class B	899	_	116,564
AmerisourceBergen Corp.	1,770		235,215				15,027,857
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See accompanying notes which are an integral part of the financial statements.

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Medit Case	Common Stocks - continued	Shares		Value		Shares	Value
Heath Cart Inchandery - Q.X.	HEALTH CADE continued	Jiiui C3		vuioc	Waters Corn. (a)		
Marche Medicon, Inc. (a)							
The second sec	•,	1 510	ċ	27.0/0	Wost Finding Controls, Inc.	070	
Carrier Carp.			Ş		Pharmaceuticals — 3.2%		,
Certum, Inc. 1,104 33,375 Aurice Pharmoconficiols, Inc. (α) 470 3,299 Change Relation, Inc. (α) 2,931 42,665 Agalia Pharmoconficiols, Inc. (α) 523 304 Control Pharmoconficiols, Inc. (α) 1,316 6,304 Armichard Pharmoconficiols, Inc. (α) 1,010 4,608 1,173 1,1616 1,	·					1,141	639
Darge Healthure, Ex. (a) 2,331 42,45 Agle Intergents, Ca (b) (b) 623 30,4							
Complete Programs & Systems, Inc. (a) 951 26,344 Amreed Pharmescratics, Inc. (a) 401 9.339						623	
Feeder F	•					1,316	6,304
Sooder Hollings, Inc. (a) (b) 2,683 1,173 1,173 1,184 1,173 1,1					Amphastar Pharmaceuticals, Inc. (a)	401	9,339
Hoath Carbys, Inc. (a) 1579 2.7940 All Phanmocardick, Inc. (b) 2.181 7.7486 7.8646 7.8	•				Ampio Pharmaceuticals, Inc. (a) (b)	2,058	1,173
Headmits Name, Inc., (a) 298 7,855 Anthree Plearme, Inc., (b) 258 1,786 1,760 1,760 1,760 1,780 1,780 1,780 1,780 1,780 1,780 1,890					ANI Pharmaceuticals, Inc. (a)	100	4,608
Inchange					Antares Pharma, Inc. (a)		7,786
Inception Medical Systems, Inc. (a) 323 74,399 Avoinces Inbidings Co. U.C (a) 330 41,899 Nactgen Headifficere, Inc. (a) 514 92,746 Azcome Pheropeutics, Inc. (a) 336 31,314 Optimizael, Ro. (a) 514 92,746 Azcome Pheropeutics, Inc. (a) (b) 363 31,314 Optimizael, Ro. (a) 514 92,746 Azcome Pheropeutics, Inc. (a) (b) 363 31,314 Optimizael, Ro. (a) 516 606 25,246 Sincibinary Sources International, Inc. (a) 11,58 35,990 Schrodinger, Inc. (a) 517 83,973 83,040 Sincibinary Sources International, Inc. (a) 61,55 52,542 Industrial Rosa Health (Tee, Inc. (a) (b) 1,886 713,173 Collegium Phormoceutics, Inc. (a) 417 7,976 Vewer Systems, Inc. (a) 416 22,973 Conflexing Phormoceutics, Inc. (a) 42,72 7,976 Vewer Systems, Inc. (a) 416 22,973 Conflexing Phormoceutics, Inc. (a) 52,82 2,468 Vewer Systems, Inc. (a) 1,737 1,759 1,759 1,759 1,759 1,759 Infe Sciences Tools & Services — 1.8% 1,759 1,759 1,759 1,759 1,759 1,759 1,759 Infe Sciences Tools & Services — 1.8% 1,759 1,7							
Nectypn Neurlifucers, Inc. (n)							
Primeric No. (c)		612					
Phresis (in. (a) 606 25,246 Biodelivery Sciences Informational, Inc. (a) 1,158 3,590	Omnicell, Inc. (a)	514		92,746			
Schrodinger, Inc. (a) 537 18,704 Starb-Myres Squib Co. 26,307 1,640,241 Simulations Plus, Inc. (b) 201 9,507 Carlober, Inc. (a) 2,018 2553,552 Ieladoc Realth, Inc. (a) 1,886 173,173 Callogum Pharmaceutical, Inc. (a) 427 7,776 7,976	OptimizeRx Corp. (a) (b)	204		12,670			
Simulations Flux, Inc. (b)	Phreesia, Inc. (a)	606		25,246			
Table Resp				18,704			
Tellodic Health, Inc. (in) (in) (in) (in) (in) (in) (in) (in)	Simulations Plus, Inc. (b)			9,507			
Veew Systems, Inc. Class A (a) 1,637 418,221 Corcept Therapeutics, Inc. (a) 1,226 24,275 User Communications, Inc. (a) 416 26,973 Corlidadity, Inc. (a) 582 2,448 Life Sciences Tools & Services – 1.8% Durect Corp. (a) 2,916 2,595 Logonomics, Inc. (a) 1,073 159,834 Elino A himal Health, Inc. (a) 5,602 158,985 Adoptive Biotechnologies Corp. (a) 1,285 34,057 Elino A himal Health, Inc. (a) 5,602 259,970 Agilier Technologies, Inc. 3,593 573,622 Endo International PLC (a) 2,794 10,505 Agilier Technologies, Inc. 6,918 291,525 Esperion Therapeutics, Inc. (a) (b) 275 1,375 Bio-Rad Laboratories, Inc. Class A (a) 255 192,670 Evolum, Inc. (a) (b) 374 216 Bio-Rad Laboratories, Inc. Class A (a) 255 192,670 Evolum, Inc. (a) (b) 374 216 Bio-Rad Laboratories, Inc. Class A (a) 257 224,938 Inhorocalle Riceria, Inc. (a) (b) 384 6,733 Bruker Cap	Tabula Rasa HealthCare, Inc. (a) (b)						
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Personalis, Inc. (a) 499 7,121 Organon & Co. 3,011 91,685 Quanterix Corp. (a) 383 16,239 Pacira Biosciences, Inc. (a) 526 31,649 Seer, Inc. 401 9,147 Paratek Pharmaceuticals, Inc. (a) (b) 407 1,827 Sotera Health Co. (a) 1,189 28,001 Perrigo Co. PLC 1,595 62,046 Syneos Health, Inc. (a) 1,225 125,783 Pfizer, Inc. 66,391 3,920,389					OptiNose, Inc. (a) (b)	299	484
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Sotera Health Co. (a) 1,189 28,001 Perrigo Co. PLC 1,595 62,046 Syneos Health, Inc. (a) 1,225 125,783 Pfizer, Inc. 66,391 3,920,389	·				Paratek Pharmaceuticals, Inc. (a) (b)	407	
Syneos Health, Inc. (a) 1,225 125,783 Pfizer, Inc. 66,391 3,920,389					Perrigo Co. PLC	1,595	62,046
						66,391	
	Thermo Fisher Scientific, Inc.	4,659		3,108,671	Phathom Pharmaceuticals, Inc. (a)	203	3,993
Phibro Animal Health Corp. Class A 264 5,391	•	,			·		
Pliant Therapeutics, Inc. (a) 337 4,550					Pliant Therapeutics, Inc. (a)	337	4,550

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See accompanying notes which are an integral part of the financial statements.

Commence of the commence of							
Common Stocks - continued	Shares		Value		Shares		Value
HEALTH CARE	Siluios		Tuloc	Spirit AeroSystems Holdings, Inc. Class A	1,249	\$	53,819
HEALTH CARE — continued				Textron, Inc.	2,650	Ş	204,580
Pharmaceuticals — continued	F07	,	05 (00	The Boeing Co. (a)	6,524		1,313,412
Prestige Brands Holdings, Inc. (a)	587	\$	35,602	TransDigm Group, Inc. (a)	620		394,494
Provention Bio, Inc. (a) (b)	512		2,877	Triumph Group, Inc. (a)	782		14,490
Reata Pharmaceuticals, Inc. (a) (b)	301		7,937	Vectrus, Inc. (a)	138		6,316
Relmada Therapeutics, Inc. (a) (b)	219		4,934	Virgin Galactic Holdings, Inc. (a) (b)	2,088		27,937
Revance Therapeutics, Inc. (a)	808		13,187	viigiii odidelle fioldiligs, lile. (d/ (b/	2,000	_	7,319,211
Royalty Pharma PLC	4,200		167,370	Air Freight & Logistics — 0.6%		_	7,017,211
SIGA Technologies, Inc. (a)	588		4,422	Air Transport Services Group, Inc. (a)	701		20,595
Supernus Pharmaceuticals, Inc. (a) (b)	624		18,196	Atlas Air Worldwide Holdings, Inc. (a)	316		29,742
Tarsus Pharmaceuticals, Inc. (a)	63		1,418	C.H. Robinson Worldwide, Inc.	1,561		168,010
TherapeuticsMD, Inc. (a)	4,409		1,567	Expeditors International of Washington, Inc.	2,014		270,460
Theravance Biopharma, Inc. (a)	625 462		6,906	FedEx Corp.	2,914		753,677
Tricida, Inc. (a) (b)			4,417	Forward Air Corp.	316		38,264
Viatris, Inc.	14,311		193,628	GXO Logistics, Inc. (a)	1,167		105,999
Vyne Therapeutics, Inc. (a) (b)	501 318		511	Hub Group, Inc. Class A (a)	390		32,854
WAVE Life Sciences (a)			999	United Parcel Service, Inc. Class B	8,625		1,848,683
Xeris Biopharma Holdings, Inc. (a) (b)	855		2,505	offiliod Falcof Sofvico, Inc. Class b	0,023	_	3,268,284
Xeris Biopharma Holdings, Inc. rights (a) (c)	400		72	Airlines — 0.2%		_	0,200,204
Zoetis, Inc. Class A	5,611		1,369,252	Alaska Air Group, Inc. (a)	1,487		77,473
Zogenix, Inc. (a)	591		9,604	Allegiant Travel Co. (a)	174		32,545
Zynerba Pharmaceuticals, Inc. (a) (b)	438	_	1,261	American Airlines Group, Inc. (a) (b)	7,667		137,699
		_	18,629,542	Delta Air Lines, Inc. (a)	7,581		296,265
TOTAL HEALTH CARE			75,244,610	Hawaiian Holdings, Inc. (a)	610		11,206
TOTAL TILALITI CARE		_	73,244,010	JetBlue Airways Corp. (a)	3,770		53,685
INDUSTRIALS — 8.6%				Mesa Air Group, Inc. (a)	291		1,630
Aerospace & Defense — 1.3%				SkyWest, Inc. (a)	590		23,187
AAR Corp. (a)	399		15,573	Southwest Airlines Co. (a)	7,015		300,523
Aerojet Rocketdyne Holdings, Inc.	866		40,494	Spirit Airlines, Inc. (a)	1,270		27,750
AeroVironment, Inc. (a)	280		17,368	United Airlines Holdings, Inc. (a)	3,835		167,896
Astronics Corp. (a)	222		2,664	3,,	,,,,,,	_	1,129,859
Axon Enterprise, Inc. (a)	778		122,146	Building Products — 0.7%		_	, , , , , ,
BWX Technologies, Inc.	1,143		54,727	A.O. Smith Corp.	1,577		135,385
Byrna Technologies, Inc. (a) (b)	212		2,830	AAON, Inc.	488		38,762
Curtiss-Wright Corp.	485		67,255	Advanced Drain Systems, Inc.	660		89,846
Ducommun, Inc. (a)	132		6,174	Allegion PLC	1,064		140,916
General Dynamics Corp.	2,747		572,667	Alpha PRO Tech Ltd. (a)	92		549
HEICO Corp.	505		72,831	American Woodmark Corp. (a)	197		12,844
HEICO Corp. Class A	882		113,355	Apogee Enterprises, Inc.	310		14,927
Hexcel Corp. (a)	977		50,609	Armstrong World Industries, Inc.	557		64,679
Howmet Aerospace, Inc.	4,565		145,304	Builders FirstSource, Inc. (a)	2,451		210,075
Huntington Ingalls Industries, Inc.	477		89,075	Carlisle Companies, Inc.	616		152,842
Kaman Corp.	303		13,074	Carrier Global Corp.	10,273		557,208
Kratos Defense & Security Solutions, Inc. (a)	1,486		28,828	Cornerstone Building Brands, Inc. (a)	666		11,615
L3Harris Technologies, Inc.	2,383		508,151	CSW Industrials, Inc.	189		22,843
Lockheed Martin Corp.	2,919		1,037,442	Fortune Brands Home & Security, Inc.	1,634		174,675
Maxar Technologies, Inc. (b)	875		25,839	Gibraltar Industries, Inc. (a)	397		26,472
Mercury Systems, Inc. (a)	668		36,780	Griffon Corp.	565		16,091
Moog, Inc. Class A	349		28,259	Insteel Industries, Inc.	219		8,718
National Presto Industries, Inc.	62		5,086	Jeld-Wen Holding, Inc. (a)	1,057		27,863
Northrop Grumman Corp.	1,782		689,759	Johnson Controls International PLC	8,427		685,199
PAE, Inc. (a)	767		7,616	Lennox International, Inc.	405		131,366
Park Aerospace Corp.	225		2,970	Masco Corp.	2,925		205,394
Parsons Corp. (a)	315		10,600	Masonite International Corp. (a)	289		34,088
Raytheon Technologies Corp.	17,856		1,536,687	Owens Corning	1,220		110,410
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Rollins, Inc. Rollins, Inc	R.R. Donnelley & Sons Co. (a)			10,134				
Second Corp. (a) 287 8,099 Orion Energy Systems, Inc. (a) 184 666	Republic Services, Inc.			346,673	·			
Steelcase, Inc. Class A 1,123 13,162 Plug Power, Inc. (a) (b) 6,124 172,881 Steelcase, Inc. Class A 1,123 13,162 Plug Power, Inc. (a) (b) 6,124 172,881 Stericycle, Inc. (a) 1,093 65,187 Powell Industries, Inc. 95 2,802 Team, Inc. (a) 330 360 Regal Rexnord Corp. 481 81,857 Tetra Tech, Inc. 641 108,842 Rockwell Automation, Inc. 1,374 479,326 The Brink's Co. 592 38,817 Sensata Technologies, Inc. PLC (a) 1,874 115,607 U.S. Ecology, Inc. (a) 373 11,914 Shoals Technologies Group, Inc. 1,222 29,695 UniFirst Corp. 182 38,293 Sunrun, Inc. (a) 2,441 83,726 Viad Corp. (a) 245 10,484 Thermon Group Holdings, Inc. (a) 381 6,450 Waste Management, Inc. 4,585 765,237 TPI Composites, Inc. (a) 481 7,196 Construction & Engineering — 0.2% 1,702 131,650 Vicor Corp. (a)	Rollins, Inc.	2,692						
Stericycle, Inc. (a) 1,093 65,187 Powell Industries, Inc. 95 2,807 Team, Inc. (a) 330 360 Regal Rexnord Corp. 481 81,857 Tetra Tech, Inc. 1374 479,320 Tetra Tech, Inc. 1,374 479,320 The Brink's Co. 592 38,817 Sensata Technologies, Inc. PLC (a) 1,874 115,607 U.S. Ecology, Inc. (a) 373 11,914 Shoals Technologies Group, Inc. 1,222 29,695 UniFirst Corp. 182 38,293 Sunrun, Inc. (a) 2,441 83,720 Viad Corp. (a) 245 10,484 Thermon Group Holdings, Inc. (a) 381 6,450 Waste Management, Inc. 4,585 765,237 TPI Composites, Inc. (a) 481 7,196 The Construction & Engineering — 0.2% 1,702 131,650 The Construction & Engineering — 0.2% 1,702 131,650 The Construction & Engineering — 1,702 131,650 1,702 3,811,120 The World Industries, Inc. (a) 2,807 Victor Corp. (a) 252 31,995 3,811,120 3,811,120 3,811,120 3,811,120 The World Industries, Inc. (a) 2,807 The World Holdings Co. 3,322 82,950 The World Industries, Inc. (a) 2,807 The World Industries, Inc. (a) 2,807	SP Plus Corp. (a)							
Team, Inc. (a) 330 360 Regal Rexnord Corp. 481 81,857	Steelcase, Inc. Class A							
Tetra Tech, Inc. 641 108,842 Rockwell Automation, Inc. 1,374 479,320 The Brink's Co. 592 38,817 Sensata Technologies, Inc. PLC (a) 1,874 115,607 U.S. Ecology, Inc. (a) 373 11,914 Shoals Technologies Group, Inc. 1,222 29,695 UniFirst Corp. 182 38,293 Sunrun, Inc. (a) 2,441 83,726 Viad Corp. (a) 245 10,484 Thermon Group Holdings, Inc. (a) 381 6,450 Waste Management, Inc. 4,585 765,237 TPI Composites, Inc. (a) 481 7,196 Construction & Engineering — 0.2% 1,702 131,650 Vicor Corp. (a) 252 31,995 AECOM 1,702 131,650 3,811,120 3,811,120 3,811,120	Stericycle, Inc. (a)			65,187				
The Brink's Co. 592 38,817 Sensata Technologies, Inc. PLC (a) 1,874 115,607 U.S. Ecology, Inc. (a) 373 11,914 Shoals Technologies Group, Inc. (a) 1,222 29,695 UniFirst Corp. 182 38,293 Sunrun, Inc. (a) 2,441 83,726 Viad Corp. (a) 245 10,484 Thermon Group Holdings, Inc. (a) 381 6,456 Waste Management, Inc. 4,585 765,237 TPI Composites, Inc. (a) 481 7,196 Construction & Engineering - 0.2% AECOM 1,702 131,650 Vicor Corp. (a) 252 3,811,126								
U.S. Ecology, Inc. (a) 373 11,914 Shoals Technologies Group, Inc. 1,222 29,695 Unifirst Corp. (a) 182 38,293 Sunrun, Inc. (a) 2,441 83,726 Viad Corp. (a) 245 10,484 Thermon Group Holdings, Inc. (a) 381 6,456 Waste Management, Inc. 4,585 765,237 TPI Composites, Inc. (a) 481 7,196 Construction & Engineering - 0.2% AECOM 1,702 131,650 Vicor Corp. (a) 252 3,811,126	Tetra Tech, Inc.				,			
Unifirst Corp. 182 38,293 Sunrun, Inc. (a) 2,441 83,726 10,484 Thermon Group Holdings, Inc. (a) 381 6,450 10,484 Thermon Group Holdings, Inc. (a) 381 6,450 10,484 Thermon Group Holdings, Inc. (a) 381 6,450 10,484 Thermon Group Holdings, Inc. (a) 381 7,196 10,486 TPI Composites, Inc. (a) 481 7,196 10,486 TPI Composites, Inc. (a) 3,322 82,950 10,486 TPI Composites, Inc. (a) 3,486 TPI Composites, Inc. (a) 4,416 TPI Composites, Inc. (a) 4,	The Brink's Co.							
Viad Corp. (a) 245 10,484 Thermon Group Holdings, Inc. (a) 381 6,450 Waste Management, Inc. 4,585 765,237 TPI Composites, Inc. (a) 481 7,196 Construction & Engineering – 0.2% Vertiv Holdings Co. 3,322 82,950 AECOM 1,702 131,650 3,811,120	U.S. Ecology, Inc. (a)				•			
Waste Management, Inc. 4,585 765,237 TPI Composites, Inc. (a) 481 7,196 Construction & Engineering – 0.2% 2,949,133 Vertiv Holdings Co. 3,322 82,950 AECOM 1,702 131,650 252 31,995 ABLOW 3,811,120	UniFirst Corp.							
Construction & Engineering – 0.2% 1,702 131,650 Vertiv Holdings Co. Vicor Corp. (a) 3,322 82,950 31,995 31,995 31,995 33,811,120	Viad Corp. (a)							
Construction & Engineering – 0.2% Vicor Corp. (a) 252 31,995 AECOM 1,702 131,650 3,811,120	Waste Management, Inc.	4,585						
AECOM 1,702 131,650 3,811,120				2,949,133				
	Construction & Engineering -0.2%				Vicor Corp. (a)	252	_	
Ameresco, Inc. Class A (a) 368 29,970	AECOM						_	3,811,120
	Ameresco, Inc. Class A (a)	368		29,970				

Common Stocks - continued	Shares		Value		Shares		Value
INDUCTRIALS	Siluios		valou	Mueller Water Products, Inc. Class A	1,905	\$	27,432
INDUSTRIALS — continued				Nikola Corp. (a) (b)	2,440	Ş	24,083
Industrial Conglomerates — 0.8%				NN, Inc. (a)	476		1,952
3M Co.	6,855	\$	1,217,654	Nordson Corp.	641		163,628
General Electric Co.	13,001		1,228,204	Omega Flex, Inc.	36		4,570
Honeywell International, Inc.	8,177		1,704,986	Oshkosh Corp.	813		91,633
Roper Technologies, Inc.	1,249	_	614,333	Otis Worldwide Corp.	5,049		439,616
		_	4,765,177	PACCAR, Inc.	4,112		362,925
Machinery — 1.7%				Parker Hannifin Corp.	1,529		
AGCO Corp.	732		84,927	Pentair PLC			486,405
Alamo Group, Inc. (b)	114		16,779		1,962		143,285
Albany International Corp. Class A	385		34,053	Proto Labs, Inc. (a)	334		17,151
Allison Transmission Holdings, Inc.	1,234		44,856	RBC Bearings, Inc. (a)	337		68,064
Altra Industrial Motion Corp.	780		40,225	REV Group, Inc.	439		6,212
Astec Industries, Inc.	283		19,603	Snap-On, Inc.	639		137,628
Barnes Group, Inc.	552		25,718	SPX Corp. (a)	537		32,048
Blue Bird Corp. (a)	166		2,596	SPX Flow, Inc.	495		42,808
Caterpillar, Inc.	6,483		1,340,295	Standex International Corp.	145		16,046
Chart Industries, Inc. (a)	425		67,783	Stanley Black & Decker, Inc.	1,930		364,037
CIRCOR International, Inc. (a)	257		6,985	Tennant Co.	210		17,018
Colfax Corp. (a)	1,531		70,380	Terex Corp.	822		36,127
Columbus McKinnon Corp. (NY Shares)	336		15,543	The Greenbrier Companies, Inc. (b)	381		17,484
Crane Co.	594		60,428	The Shyft Group, Inc.	380		18,669
Cummins, Inc.	1,702		371,274	Timken Co.	831		57,580
Deere & Co.	3,361		1,152,453	Toro Co.	1,270		126,886
Donaldson Co., Inc.	1,490		88,297	Trinity Industries, Inc. (b)	948		28,630
Douglas Dynamics, Inc.	249		9,726	Wabash National Corp. (b)	604		11,790
Dover Corp.	1,703		309,265	Watts Water Technologies, Inc. Class A	329		63,882
Energy Recovery, Inc. (a)	456		9,799	Welbilt, Inc. (a)	1,520		36,130
Enerpac Tool Group Corp. Class A	698		14,155	Westinghouse Air Brake Tech Co.	2,241		206,419
EnPro Industries, Inc.	246		27,077	Woodward, Inc.	754		82,533
ESCO Technologies, Inc.	303		27,267	Xylem, Inc.	2,133		255,789
Evoqua Water Technologies Corp. (a)	1,407		65,777				9,909,835
Federal Signal Corp.	718		31,118	Marine — 0.0%			
Flowserve Corp.	1,529		46,787	Genco Shipping & Trading Ltd.	435		6,960
Fortive Corp.	4,247		324,004	Kirby Corp. (a)	700		41,594
Franklin Electric Co., Inc.	467		44,160	Matson, Inc.	510		45,915
Gorman-Rupp Co.	279		12,429				94,469
Graco, Inc.	2,012		162,207	Professional Services — 0.6%			
Helios Technologies, Inc.	380		39,965	Acacia Research Corp. (a)	635		3,258
Hillenbrand, Inc.	854		44,399	ASGN, Inc. (a)	627		77,372
Hydrofarm Holdings Group, Inc. (b)	402		11,373	Barrett Business Services, Inc.	90		6,215
Hyster-Yale Materials Handling Class A	96		3,946	Booz Allen Hamilton Holding Corp. Class A	1,605		136,088
IDEX Corp.	900		212,688	CACI International, Inc. Class A (a)	281		75,648
Illinois Tool Works, Inc.	3,393		837,392	CBIZ, Inc. (a)	610		23,863
Ingersoll Rand, Inc.	4,796		296,729	CoStar Group, Inc. (a)	4,680		369,860
ITT, Inc.	1,018		104,029	CRA International, Inc.	86		8,029
John Bean Technologies Corp.	379		58,199	Dun & Bradstreet Holdings, Inc. (a)	1,780		36,472
Kadant, Inc.	139		32,037	Equifax, Inc.	1,442		422,203
Kennametal, Inc.	984		35,335	Exponent, Inc.	617		72,022
Lincoln Electric Holdings, Inc.	704		98,047	Forrester Research, Inc. (a)	130		7,635
	131		19,912	Franklin Covey Co. (a)	167		7,742
Lindsay Corp.	380		7,064	FTI Consulting, Inc. (a)	402		61,675
Manitowoc Co., Inc. (a)				Heidrick & Struggles International, Inc.	213		9,314
Meritor, Inc. (a)	804 657		19,923	Huron Consulting Group, Inc. (a)	254		12,675
Middleby Corp. (a)	657 140		129,271 4,676	ICF International, Inc.	202		20,715
Miller Industries, Inc.				IHS Markit Ltd.	4,720		627,382
Mueller Industries, Inc.	681		40,424	- ···-····	.,, 20		-2.,002

Common Stocks – continued							
	Shares		Value		Shares		Value
INDUSTRIALS — continued				Global Industrial Co.	193	\$	7,894
Professional Services — continued				GMS, Inc. (a)	498	•	29,935
Insperity, Inc.	430	\$	50,787	H&E Equipment Services, Inc.	386		17,088
Jacobs Engineering Group, Inc.	1,545	Ų	215,110	Herc Holdings, Inc.	299		46,808
KBR, Inc.	1,672		79,621	McGrath RentCorp.	296		23,757
Kelly Services, Inc. Class A (non-vtg.)	428		7,178	MRC Global, Inc. (a)	695		4,782
Kforce, Inc.	242		18,203	MSC Industrial Direct Co., Inc. Class A	548		46,065
Korn Ferry	651		49,300	NOW, Inc. (a)	1,360		11,614
Leidos Holdings, Inc.	1,680		149,352	Rush Enterprises, Inc. Class A	500		27,820
Manpower, Inc.	649		63,167	SiteOne Landscape Supply, Inc. (a)	528		127,924
ManTech International Corp. Class A	321		23,411	Textainer Group Holdings Ltd.	538		19,212
Nielsen Holdings PLC	4,241		86,983	Titan Machinery, Inc. (a)	243		8,187
Resources Connection, Inc.	367		6,547	Triton International Ltd.	784		47,220
Robert Half International, Inc.	1,325		147,764	United Rentals, Inc. (a)	857		284,773
Science Applications International Corp.	693		57,928	Univar, Inc. (a)	2,039		57,806
TransUnion Holding Co., Inc.	2,267		268,821	Veritiv Corp. (a)	164		20,101
	2,207 474		45,153	W.W. Grainger, Inc.	518		268,448
TriNet Group, Inc. (a) TrueBlue, Inc. (a)	474			Watsco, Inc.	390		122,023
·			11,400 49,225	WESCO International, Inc. (a)	528		69,480
Upwork, Inc. (a)	1,441			TESCO Informational, Inc. (a)	320	_	1,910,782
Verisk Analytics, Inc.	1,912		437,332			_	1,710,702
Willdan Group, Inc. (a)	119	_	4,189	TOTAL INDUSTRIALS			50,007,979
Road & Rail — 1.1%			3,749,639				
AMERCO	115		02 [1/	INFORMATION TECHNOLOGY - 27.6%			
	307		83,516	Communications Equipment — 0.9%			
ArcBest Corp.			36,794	ADTRAN, Inc.	543		12,397
Avis Budget Group, Inc. (a)	559		115,920	Applied Optoelectronics, Inc. (a) (b)	166		853
Covenant Transport Group, Inc. Class A (a)	125		3,304	Arista Networks, Inc. (a)	2,653		381,369
CSX Corp.	26,699		1,003,882	CalAmp Corp. (a)	334		2,358
Daseke, Inc. (a)	628		6,305	Calix, Inc. (a)	650		51,981
Heartland Express, Inc.	581		9,772	Casa Systems, Inc. (a)	325		1,843
J.B. Hunt Transport Services, Inc.	997		203,787	Ciena Corp. (a)	1,831		140,932
Knight-Swift Transportation Holdings, Inc. Class A	1,967		119,869	Cisco Systems, Inc.	49,906		3,162,543
Landstar System, Inc.	455		81,454	Clearfield, Inc. (a)	142		11,988
Lyft, Inc. (a)	3,441		147,034	CommScope Holding Co., Inc. (a)	2,398		26,474
Marten Transport Ltd.	739		12,681	Comtech Telecommunications Corp.	332		7,865
Norfolk Southern Corp.	2,924		870,504	Digi International, Inc. (a)	387		9,509
Old Dominion Freight Lines, Inc.	1,111		398,160	Extreme Networks, Inc. (a)	1,535		24,100
Ryder System, Inc.	626		51,601	F5, Inc. (a)	715		174,968
Saia, Inc. (a)	313		105,490	Harmonic, Inc. (a)	1,150		13,524
Schneider National, Inc. Class B	423		11,383	Infinera Corp. (a) (b)	2,477		23,754
U.S. Xpress Enterprises, Inc. (a) (b)	158		927	Inseego Corp. (a) (b)	1,075		6,267
Uber Technologies, Inc. (a)	19,190		804,637	Juniper Networks, Inc.	3,845		137,305
Union Pacific Corp.	7,723		1,945,655	Lumentum Holdings, Inc. (a)	899		95,087
Werner Enterprises, Inc.	748		35,650	Motorola Solutions, Inc.	2,005		544,759
XPO Logistics, Inc. (a)	1,167		90,361	NETGEAR, Inc. (a)	376		10,983
Yellow Corp. (a)	515		6,484	NetScout Systems, Inc. (a)	871		28,813
		_	6,145,170	Ondas Holdings, Inc. (b)	269		1,805
Trading Companies & Distributors — 0.3%				Plantronics, Inc. (a) (b)	516		15,139
Air Lease Corp. Class A	1,281		56,659		310		530
Applied Industrial Technologies, Inc.	460		47,242	Resonant, Inc. (a) (b)			
Beacon Roofing Supply, Inc. (a)	645		36,991	Ribbon Communications, Inc. (a)	1,314		7,950
BlueLinx Corp. (a)	113		10,821	ViaSat, Inc. (a) (b)	869		38,705
Boise Cascade Co.	470		33,464	Viavi Solutions, Inc. (a)	2,674	_	47,116
DXP Enterprises, Inc. (a)	189		4,852	Floring Funiance 1 0 Comment 0 000/			4,980,917
Fastenal Co.	6,807		436,056	Electronic Equipment & Components — 0.8%	101		4 0 4 1
GATX Corp. (b)	420		43,760	908 Devices, Inc.	191		4,941

	Shares		Value		Shares		Value
NFORMATION TECHNOLOGY — continued				IT Services — 4.5%			
Electronic Equipment & Components — continued				Accenture PLC Class A	7,509	\$	3,112,8
Advanced Energy Industries, Inc.	450	\$	40,977	Affirm Holdings, Inc.	1,101	Ų	110,7
Airgain, Inc. (a)	72	Ş	765	Akamai Technologies, Inc. (a)	1,930		225,8
Akoustis Technologies, Inc. (a) (b)	777		5,190	Alliance Data Systems Corp.	580		38,6
Amphenol Corp. Class A	7,085		619,654	Amdocs Ltd.	1,517		113,5
Arlo Technologies, Inc. (a)	1,003		10,521	Automatic Data Processing, Inc.	5,012		1,235,8
Arrow Electronics, Inc. (a)	851		114,264	BigCommerce Holdings, Inc. (a)	705		24,93
Anow Liectronics, inc. (u) Avnet, Inc.	1,179		48,610	Block, Inc. Class A (a)	4,708		760,3
Badger Meter, Inc.	347		36,976	Brightcove, Inc. (a)	548		5,6
Belden, Inc.	530		34,837	Broadridge Financial Solutions, Inc.	1,376		251,5
Benchmark Electronics, Inc.	388		10,515	Cantaloupe, Inc. (a)	625		5,5
CDW Corp.	1,628		333,382	Cass Information Systems, Inc.	145		5,7
Cognex Corp.	2,093		162,752	Cloudflare, Inc. (a)	3,120		410,28
Coherent, Inc. (a)	289		77,030	Cognizant Technology Solutions Corp. Class A	6,226		552,3
Corning, Inc.	9,105		338,979	Concentrix Corp.	508		90,7
CTS Corp.	384		14,100	Conduent, Inc. (a)	1,810		9,6
ers corp. BPlus, Inc. (a)	314		16,918	CSG Systems International, Inc.	376		21,6
Fabrinet (a)	442		52,364	DXC Technology Co. (a)	2,981		95,9
FARO Technologies, Inc. (a)	212		14,844	EPAM Systems, Inc. (a)	671		448,5
I-VI, Inc. (a) (b)	1,244		85,003	Euronet Worldwide, Inc. (a)	626		74,60
nsight Enterprises, Inc. (a)	412		43,919	EVERTEC, Inc.	708		35,38
ntellicheck, Inc. (a) (b)	119		550	EVO Payments, Inc. Class A (a)	574		14,6
PG Photonics Corp. (a)	426		73,332	ExlService Holdings, Inc. (a)	396		57,3
tron, Inc. (a)	525		35,973	Fastly, Inc. Class A (a) (b)	1,272		45,0
labil, Inc.	1,726		121,424	Fidelity National Information Services, Inc.	7,316		798,5
Keysight Technologies, Inc. (a)	2,182		450,605	Fisery, Inc. (a)	7,059		732,65
Kimball Electronics, Inc. (a)	320		6,963	FleetCor Technologies, Inc. (a)	979		219,13
Knowles Corp. (a)	1,070		24,985	Gartner, Inc. (a)	990		330,97
Littelfuse, Inc.	292		91,887	Genpact Ltd.	2,045		108,5
Luna Innovations, Inc. (a) (b)	282		2,380	Global Payments, Inc.	3,479		470,2
Methode Electronics, Inc. (d)/(d)	445		21,881	GoDaddy, Inc. (a)	1,997		169,4
MicroVision, Inc. (a) (b)	2,001		10,025	Grid Dynamics Holdings, Inc. (a)	526		19,9
Napco Security Technologies, Inc.	176		8,796	Hackett Group, Inc.	331		6,7
National Instruments Corp.	1,581		69,042	i3 Verticals, Inc. Class A (a)	250		5,69
National instruments corp. nLIGHT, Inc. (a)	527		12,622	IBM Corp.	10,613		1,418,53
Novanta, Inc. (a)	421		74,235	International Money Express, Inc. (a)	352		5,6
OSI Systems, Inc. (a)	202		18,826	Jack Henry & Associates, Inc.	880		146,9
Par Technology Corp. (a) (b)	283		14,934	Kyndryl Holdings, Inc. (a)	2,083		37,7
PC Connection, Inc.	134		5,779	Limelight Networks, Inc. (a)	1,588		5,4
Plexus Corp. (a)	328		31,452	Liveramp Holdings, Inc. (a)	789		37,8
	223		60,879	MasterCard, Inc. Class A	10,317		3,707,10
Rogers Corp. (a) Sanmina Corp. (a)	773		32,049	Maximus, Inc.	718		57,20
ScanSource, Inc. (a)	281		9,857	MoneyGram International, Inc. (a)	1,215		9,5
TD SYNNEX Corp.	489		55,922	MongoDB, Inc. Class A (a)	765		404,9
TE Connectivity Ltd.	3,884		626,645	Okta, Inc. (a)	1,481		331,9
Teledyne Technologies, Inc. (a)	553		241,600	Paychex, Inc.	3,792		517,6
Trimble, Inc. (a)	2,980		259,826	PayPal Holdings, Inc. (a)	13,916		2,624,2
TTM Technologies, Inc. (a)	1,301		19,385	Paysign, Inc. (a)	15,710		2,024,2
	1,581			Perficient, Inc. (a)	387		50,03
Vishay Intertechnology, Inc.	1,581		34,576	Rackspace Technology, Inc. (a) (b)	716		9,6
Vishay Precision Group, Inc. (a)			5,568 41,850	Repay Holdings Corp. (a)	887		16,2
/ontier Corp.	2,013		61,859	Sabre Corp. (a) (b)	3,744		32,1
Wrap Technologies, Inc. (a) (b)	241		947	Sezzle, Inc. unit (a) (b)	1,056		2,32
Zebra Technologies Corp. Class A (a)	633		376,762	Shift4 Payments, Inc. (a) (b)	557		2,3. 32,2
			4,928,107	Julia Layingins, inc. (a) (b)	55/		JZ,Z

Common Stocks - continued	Shares		Value		Shares		Value
INCORPORATION TECHNOLOGY	Jilules		vuiue	MVD Comison diseases MV		ċ	
INFORMATION TECHNOLOGY — continued				NXP Semiconductors NV ON Semiconductor Corp. (a)	3,138 5,096	\$	714,774 346,120
IT Services — continued	501	,	0.044	Onto Innovation, Inc. (a)	586		59,321
SolarWinds, Inc.	581	\$	8,244	PDF Solutions, Inc. (a)	358		11,381
Switch, Inc. Class A The Western Union Co.	1,468 4,812		42,044 85,846	Photronics, Inc. (a)	732		13,798
Trec Holdings, Inc.	211		19,106	Pixelworks, Inc. (a)	728		3,203
Tucows, Inc. (a) (b)	114		9,555	Power Integrations, Inc.	720		66,881
Twilio, Inc. Class A (a)	1,977		520,623	Qorvo, Inc. (a)	1,317		205,966
Unisys Corp. (a)	806		16,579	Qualcomm, Inc.	13,358		2,442,777
VeriSign, Inc. (a)	1,152		292,401	Rambus, Inc. (a)	1,266		37,208
Verra Mobility Corp. (a)	1,566		24,163	Semtech Corp. (a)	771		68,565
Visa, Inc. Class A	19,986		4,331,166	Silicon Laboratories, Inc. (a)	480		99,082
WEX, Inc. (a)	532		74,687	SiTime Corp. (a)	153		44,759
		_	26,396,317	Skyworks Solutions, Inc.	1,957		303,609
Semiconductors & Semiconductor Equipment — 5.8%				SMART Global Holdings, Inc. (a)	268		19,025
ACM Research, Inc. (a) (b)	148		12,620	SolarEdge Technologies, Inc. (a)	619		173,673
Advanced Micro Devices, Inc. (a)	14,365		2,067,124	SunPower Corp. (a) (b)	982		20,494
Allegro MicroSystems LLC (a)	630		22,793	Synaptics, Inc. (a)	416		120,436
Alpha & Omega Semiconductor Ltd. (a)	277		16,775	Teradyne, Inc.	1,954		319,538
Ambarella, Inc. (a)	431		87,446	Texas Instruments, Inc.	10,934		2,060,731
Amkor Technology, Inc.	1,162		28,806	Ultra Clean Holdings, Inc. (a)	529		30,343
Analog Devices, Inc.	6,371		1,119,831	Universal Display Corp. Veeco Instruments, Inc. (a)	514 561		84,825
Applied Materials, Inc.	10,823		1,703,107	Wolfspeed, Inc. (a)	1,367		15,972 152,790
Atomera, Inc. (a) (b)	287		5,774	Wonspeed, Inc. (d) Xilinx, Inc.	2,930		621,248
Axcelis Technologies, Inc. (a)	401		29,899	Allilla, IIIc.	2,730	_	33,837,192
AXT, Inc. (a)	416		3,665	Software — 9.6%			33,037,172
Azenta, Inc.	886		91,355	8x8, Inc. (a)	1,306		21,889
Broadcom, Inc.	4,858 255		3,232,562 11,026	A10 Networks, Inc.	692		11,473
CEVA, Inc. (a) Cirrus Logic, Inc. (a)	682		62,758	ACI Worldwide, Inc. (a)	1,404		48,719
CMC Materials, Inc.	347		66,516	Adobe, Inc. (a)	5,642		3,199,353
Cohu, Inc. (a)	586		22,321	Agilysys, Inc. (a)	218		9,692
CyberOptics Corp. (a)	94		4,371	Alarm.com Holdings, Inc. (a)	538		45,628
Diodes, Inc. (a)	537		58,968	Altair Engineering, Inc. Class A (a)	548		42,371
Enphase Energy, Inc. (a)	1,595		291,789	Alteryx, Inc. Class A (a)	694		41,987
Entegris, Inc.	1,607		222,698	American Software, Inc. Class A	385		10,075
First Solar, Inc. (a)	1,173		102,239	Anaplan, Inc. (a)	1,723		79,000
FormFactor, Inc. (a)	915		41,834	ANSYS, Inc. (a)	1,034		414,758
Ichor Holdings Ltd. (a)	336		15,466	AppFolio, Inc. (a)	224		27,117
Impinj, Inc. (a) (b)	214		18,982	Appian Corp. Class A (a) (b)	460		29,997
Intel Corp.	48,046		2,474,369	Asana, Inc. (a)	916		68,288
KLA Corp.	1,809		778,069	Aspen Technology, Inc. (a)	805		122,521
Kopin Corp. (a) (b)	1,131		4,626	Autodesk, Inc. (a)	2,606		732,781
Kulicke & Soffa Industries, Inc.	721		43,649	Avalara, Inc. (a)	1,023		132,080
Lam Research Corp.	1,688		1,213,925	Avaya Holdings Corp. (a)	999		19,780
Lattice Semiconductor Corp. (a)	1,615		124,452	Benefitfocus, Inc. (a)	306		3,262
MACOM Technology Solutions Holdings, Inc. (a)	561		43,926	Bill.Com Holdings, Inc. (a)	1,045		260,362
Marvell Technology, Inc.	9,703		848,915	Black Knight, Inc. (a)	1,854		153,678
MaxLinear, Inc. Class A (a)	830		62,574	Blackbaud, Inc. (a)	495 431		39,095
Microchip Technology, Inc.	6,489		564,932	BlackLine, Inc. (a)	631 482		65,334
Micron Technology, Inc.	13,331		1,241,783	Bottomline Technologies, Inc. (a)	1,835		27,219 48,059
MKS Instruments, Inc.	657		114,430	Box, Inc. Class A (a) C3.Ai, Inc. (b)	830		25,938
Monolithic Power Systems, Inc.	512		252,585	Cadence Design Systems, Inc. (a)	3,278		610,855
NeoPhotonics Corp. (a)	615		9,453	CDK Global, Inc.	1,446		60,356
NVE Corp.	45 20 5 10		3,074	Cerence, Inc. (a) (b)	444		34,028
NVIDIA Corp.	29,510		8,679,186				01,020

Common Stocks - continued	Cl	V	_		cl		v I
	Shares	V	alue		Shares	ċ	Value
INFORMATION TECHNOLOGY — continued				Paylocity Holding Corp. (a)	466 483	\$	110,051
Software — continued				Pegasystems, Inc. Ping Identity Holding Corp. (a)	403 569		54,009 13,019
Ceridian HCM Holding, Inc. (a)	1,600	\$	167,136	Progress Software Corp.	528		25,487
ChannelAdvisor Corp. (a)	352		8,687	PROS Holdings, Inc. (a)	464		16,003
Citrix Systems, Inc.	1,471		139,142	PTC, Inc. (a)	1,251		151,559
CommVault Systems, Inc. (a)	533		36,734	Q2 Holdings, Inc. (a)	658		52,272
Consensus Cloud Solutions, Inc. (a)	281		16,261	Qualtrics International, Inc.	725		25,665
CoreCard Corp. (a)	67		2,600	Qualys, Inc. (a)	392		53,790
Coupa Software, Inc. (a)	871		137,662	Rapid7, Inc. (a)	659		77,558
Crowdstrike Holdings, Inc. (a)	2,360		483,210	RingCentral, Inc. (a)	964		180,605
Datadog, Inc. Class A (a)	2,838		505,476	SailPoint Technologies Holding, Inc. (a)	1,085		52,449
Digimarc Corp. (a) (b)	176		6,948	Salesforce.com, Inc. (a)	11,507		2,924,274
Digital Turbine, Inc. (a)	1,043		63,613	SecureWorks Corp. (a)	143		2,284
DocuSign, Inc. (a)	2,307 774		351,379 73,700	ServiceNow, Inc. (a)	2,346		1,522,812
Dolby Laboratories, Inc. Class A	336			ShotSpotter, Inc. (a)	96		2,834
Domo, Inc. Class B (a)			16,666 83,780	Smartsheet, Inc. (a)	1,480		114,626
Dropbox, Inc. Class A (a)	3,414 895			Smith Micro Software, Inc. (a)	683		3,360
Duck Creek Technologies, Inc. (a)	2,322		26,948	Splunk, Inc. (a)	1,941		224,613
Dynatrace, Inc. (a)	2,322		140,133 8,238	Sprout Social, Inc. (a)	540		48,973
Ebix, Inc. eGain Communications Corp. (a)	271		2,904	SPS Commerce, Inc. (a)	427		60,783
Elastic NV (a)	846		104,134	SS&C Technologies Holdings, Inc.	2,631		215,689
Envestnet, Inc. (a)	636		50,460	Synchronoss Technologies, Inc. (a)	197		481
Everbridge, Inc. (a)	458		30,837	Synopsys, Inc. (a)	1,807		665,880
Fair Isaac Corp. (a)	336		145,713	Telos Corp. (a)	591		9,113
Five9, Inc. (a)	801		109,993	Tenable Holdings, Inc. (a)	1,079		59,421
Fortinet, Inc. (a)	1,605		576,837	Teradata Corp. (a)	1,303		55,338
Guidewire Software, Inc. (a)	984		111,714	The Trade Desk, Inc. (a)	5,142		471,213
HubSpot, Inc. (a)	529		348,690	Tyler Technologies, Inc. (a)	484		260,368
InterDigital, Inc.	358		25,644	Upland Software, Inc. (a)	287		5,149
Intuit, Inc.	3,236	2	.081,460	Varonis Systems, Inc. (a)	1,272		62,048
Jamf Holding Corp. (a) (b)	653	۷,	24,821	Verint Systems, Inc. (a)	764		40,118
LivePerson, Inc. (a)	768		27,433	Veritone, Inc. (a) (b)	310		6,969
Mandiant, Inc. (a)	2,863		50,217	Vertex, Inc. Class A (a)	314		4,983
Manhattan Associates, Inc. (a)	751		116,773	Viant Technology, Inc.	156		1,514
McAfee Corp.	884		22,798	VirnetX Holding Corp. (a)	601		1,563
Microsoft Corp.	88,992	29	929,789	VMware, Inc. Class A (a)	2,399		277,996
MicroStrategy, Inc. Class A (a)	92	27,	50,093	Vobile Group Ltd. (a)	13,000		10,303
Mimecast Ltd. (a)	717		57,052	Vonage Holdings Corp. (a)	2,978		61,913
Mitek Systems, Inc. (a)	521		9,248	Workday, Inc. Class A (a)	2,238		611,377
Model N, Inc. (a) (b)	397		11,922	Workiva, Inc. (a)	509		66,419
Momentive Global, Inc. (a)	1,485		31,408	Xperi Holding Corp.	1,214		22,957
N-able, Inc. (a)	791		8,780	Yext, Inc. (a)	1,418		14,067
nCino, Inc. (a)	660		36,208	Zendesk, Inc. (a)	1,420		148,092
NCR Corp. (a)	1,563		62,833	Zoom Video Communications, Inc. Class A (a)	2,561		470,994
New Relic, Inc. (a)	692		76,092	Zscaler, Inc. (a)	924		296,909
NortonLifeLock, Inc.	6,878		178,690	Zuora, Inc. (a)	1,301		24,303
Nuance Communications, Inc. (a)	3,369		186,373				55,739,526
Nutanix, Inc. Class A (a)	2,417		77,006	Technology Hardware, Storage & Peripherals — 6.0%			
0N24, Inc. (a)	125		2,169	3D Systems Corp. (a) (b)	1,488		32,052
Onespan, Inc. (a)	408		6,907	Apple, Inc.	185,962		33,021,246
Oracle Corp.	19,507	1	701,205	Avid Technology, Inc. (a)	449		14,624
Pagerduty, Inc. (a)	876	',	30,441	Corsair Gaming, Inc. (a) (b)	400		8,404
Palantir Technologies, Inc. (a)	18,565		338,069	Dell Technologies, Inc. (a)	3,286		184,575
Palo Alto Networks, Inc. (a)	1,153		641,944	Diebold Nixdorf, Inc. (a)	864		7,819
. a.a	570		V 11// 11	Eastman Kodak Co. (a) (b)	655		3,065

See accompanying notes which are an integral part of the financial statements.

Common Stocks – continued	cl		w I		cl		V
	Shares		Value	I IID III I	Shares	ċ	Value
INFORMATION TECHNOLOGY — continued				LyondellBasell Industries NV Class A Minerals Technologies, Inc.	3,128 390	\$	288,495 28,529
Technology Hardware, Storage & Peripherals — continued				NewMarket Corp.	370 87		29,817
Hewlett Packard Enterprise Co.	15,461	\$	243,820	Olin Corp.	1,706		98,129
HP, Inc.	14,219		535,630	Orion Engineered Carbons SA (a)	756		13,880
Immersion Corp. (a) (b)	559		3,192	PPG Industries, Inc.	2,810		484,556
NetApp, Inc.	2,651		243,865	Quaker Houghton (b)	157		36,232
Pure Storage, Inc. Class A (a)	3,147		102,435	Rayonier Advanced Materials, Inc. (a)	640		3,654
Razer, Inc. (a) (d)	51,000		15,828	RPM International, Inc.	1,537		155,237
Seagate Technology Holdings PLC	2,478		279,964	Sensient Technologies Corp.	501		50,130
Super Micro Computer, Inc. (a)	498 218		21,887	Sherwin-Williams Co.	2,868		1,009,995
Turtle Beach Corp. (a)			4,853 236,582	Stepan Co.	256		31,818
Western Digital Corp. (a)	3,628			The Chemours Co. LLC	1,975		66,281
Xerox Holdings Corp.	1,638		37,084 34,996,925	The Mosaic Co.	4,090		160,696
		_	34,770,723	The Scotts Miracle-Gro Co. Class A	483		77,763
TOTAL INFORMATION TECHNOLOGY		1	160,878,984	Tredegar Corp.	319		3,771
				Trinseo PLC (b)	470		24,656
MATERIALS — 2.7%				Tronox Holdings PLC	1,356		32,585
Chemicals – 1.7%				Valvoline, Inc.	2,137		79,689
AdvanSix, Inc.	336		15,876	Westlake Chemical Corp.	388		37,686
Air Products & Chemicals, Inc.	2,622		797,770			_	10,029,606
Albemarle Corp. U.S.	1,385		323,771	Construction Materials — 0.1%		_	,,
American Vanguard Corp.	314		5,146	Eagle Materials, Inc.	495		82,398
Amyris, Inc. (a) (b)	2,170		11,740	Forterra, Inc. (a)	372		8,846
Ashland Global Holdings, Inc.	666		71,702	Martin Marietta Materials, Inc.	738		325,104
Avient Corp.	1,088		60,874	Summit Materials, Inc. (a)	1,403		56,316
Axalta Coating Systems Ltd. (a)	2,580		85,450	Vulcan Materials Co.	1,570		325,901
Balchem Corp.	385		64,911		,		798,565
Cabot Corp.	662		37,204	Containers & Packaging — 0.4%			
Celanese Corp. Class A	1,317		221,335	Amcor PLC	18,268		219,399
CF Industries Holdings, Inc.	2,545		180,135	Aptargroup, Inc.	784		96,024
Chase Corp.	85		8,463	Avery Dennison Corp.	982		212,672
Corteva, Inc.	8,693		411,005	Ball Corp.	3,869		372,469
Dow, Inc.	8,830		500,838	Berry Global Group, Inc. (a)	1,601		118,122
DuPont de Nemours, Inc.	6,192		500,190	Crown Holdings, Inc.	1,556		172,125
Eastman Chemical Co.	1,606		194,181	Graphic Packaging Holding Co.	3,357		65,462
Ecolab, Inc.	2,947		691,337	Greif, Inc. Class A	326		19,681
Ecovyst, Inc.	636		6,513	International Paper Co.	4,627		217,376
Element Solutions, Inc.	2,596		63,031	Myers Industries, Inc.	444		8,884
Ferro Corp. (a)	969		21,153	O-I Glass, Inc. (a)	1,792		21,558
FMC Corp.	1,524		167,472	Packaging Corp. of America	1,125		153,169
FutureFuel Corp.	353		2,697	Pactiv Evergreen, Inc.	455		5,769
GCP Applied Technologies, Inc. (a)	617		19,534	Ranpak Holdings Corp. (A Shares) (a)	494		18,565
H.B. Fuller Co.	619		50,139	Sealed Air Corp.	1,765		119,085
Hawkins, Inc.	223		8,797	Silgan Holdings, Inc.	983		42,112
Huntsman Corp.	2,493		86,956	Sonoco Products Co.	1,172		67,847
Ingevity Corp. (a)	467		33,484	TriMas Corp.	491		18,167
Innospec, Inc.	288		26,018	WestRock Co.	3,165		140,399
International Flavors & Fragrances, Inc.	2,949		444,267				2,088,885
Intrepid Potash, Inc. (a)	109		4,658	Metals & Mining — 0.5%			
Koppers Holdings, Inc. (a)	267		8,357	Alcoa Corp.	2,211		131,731
Kraton Performance Polymers, Inc. (a)	393		18,204	Allegheny Technologies, Inc. (a)	1,464		23,322
Kronos Worldwide, Inc.	206		3,092	Arconic Corp. (a)	1,268		41,857
Linde PLC	6,116		2,118,766	Carpenter Technology Corp.	583		17,018
Livent Corp. (a) (b)	1,940		47,297	Century Aluminum Co. (a)	606		10,035
Loop Industries, Inc. (a) (b)	297		3,644	Cleveland-Cliffs, Inc. (a)	5,381		117,144

Common Stocks – continued	Shares		Value		Shares		Value
MATERIALS and and	Sildros		Tuloc	Armada Hoffler Properties, Inc.	768	\$	11,689
MATERIALS — continued				AvalonBay Communities, Inc.	1,656	Ç	418,289
Metals & Mining — continued	0.101	ć	15 700	Bluerock Residential Growth (REIT), Inc.	337		8,893
Coeur d'Alene Mines Corp. (a)	3,131	\$	15,780	Boston Properties, Inc.	1,689		194,539
Commercial Metals Co.	1,444		52,403	Brandywine Realty Trust (SBI)	2,047		27,471
Compass Minerals International, Inc.	415		21,198	Brixmor Property Group, Inc.	3,522		89,494
Coronado Global Resources, Inc. unit (a) (d)	8,306		7,493	Broadstone Net Lease, Inc.	1,931		47,927
Freeport-McMoRan, Inc.	17,379		725,226	Camden Property Trust (SBI)	1,191		212,808
Gatos Silver, Inc. (a)	550		5,709	CareTrust (REIT), Inc.	1,173		26,780
Gold Resource Corp.	901		1,406	CatchMark Timber Trust, Inc.	579		5,043
Haynes International, Inc.	152		6,130	Centerspace	174		19,297
Hecla Mining Co.	6,343		33,110	Chatham Lodging Trust (a)	538		7,381
Kaiser Aluminum Corp.	183		17,191	City Office REIT, Inc.	530		10,452
Materion Corp.	237		21,790	Community Healthcare Trust, Inc.	300		14,181
McEwen Mining, Inc. (a)	4,940		4,379	CorEnergy Infrastructure Trust, Inc.	70		219
Newmont Corp.	9,463		586,895	Corporate Office Properties Trust (SBI)	1,331		37,228
Nucor Corp.	3,476		396,785	Cousins Properties, Inc.	1,802		72,585
Reliance Steel & Aluminum Co.	750		121,665	Crown Castle International Corp.	5,120		1,068,749
Royal Gold, Inc.	780		82,064	CTO Realty Growth, Inc.	61		3,747
Ryerson Holding Corp.	175		4,559	CubeSmart	2,392		136,129
Schnitzer Steel Industries, Inc. Class A	317		16,459	CyrusOne, Inc.	1,472		130,127
Steel Dynamics, Inc.	2,294		142,389	DiamondRock Hospitality Co. (a)	2,503		24,054
SunCoke Energy, Inc.	1,004		6,616	Digital Realty Trust, Inc.	3,349		592,338
TimkenSteel Corp. (a)	516		8,514	Digitalbridge Group, Inc. (a)	5,748		47,881
United States Steel Corp.	3,194		76,049	Diversified Healthcare Trust (SBI)	2,623		8,105
Warrior Metropolitan Coal, Inc.	585		15,040	Douglas Emmett, Inc.	2,023		70,417
Worthington Industries, Inc.	402	_	21,973	Duke Realty Corp.	4,487		294,527
D 05 - D 1 - 00%		_	2,731,930	Easterly Government Properties, Inc.	1,024		23,470
Paper & Forest Products — 0.0%	000		7 (07	EastGroup Properties, Inc.	481		109,596
Clearwater Paper Corp. (a)	208		7,627	Empire State Realty Trust, Inc.	1,601		14,249
Glatfelter Corp.	519		8,927	EPR Properties	885		42,029
Louisiana-Pacific Corp.	1,126		88,222	Equinix, Inc.	1,063		899,128
Mercer International, Inc. (SBI)	478		5,731	Equity Commonwealth (a)	1,446		37,451
Neenah, Inc.	200		9,256	Equity Lifestyle Properties, Inc.	2,032		178,125
Resolute Forest Products	539		8,231	Equity Residential (SBI)	4,040		365,620
Schweitzer-Mauduit International, Inc.	392		11,721	Essential Properties Realty Trust, Inc.	1,418		40,881
Verso Corp.	335	_	9,052	Essex Property Trust, Inc.	772		271,922
		_	148,767	Extra Space Storage, Inc.	1,584		359,140
TOTAL MATERIALS			15,797,753	Farmland Partners, Inc.	325		3,884
TOTAL MATERIALS		_	13,171,133	Federal Realty Investment Trust	831		113,282
REAL ESTATE — 3.4%				First Industrial Realty Trust, Inc.	1,540		101,948
Equity Real Estate Investment Trusts (REITs) — 3.2%				Four Corners Property Trust, Inc.	938		27,587
Acadia Realty Trust (SBI)	1,062		23,183	Franklin Street Properties Corp.	1,230		7,319
Agree Realty Corp.	841		60,014	Gaming & Leisure Properties	2,652		129,046
Alexander & Baldwin, Inc.	887			Getty Realty Corp.	475		15,243
	28		22,255 7,288	Gladstone Commercial Corp.	424		10,926
Alexanders, Inc. Alexandria Real Estate Equities, Inc.	1,652		368,330	Gladstone Commercial Corp.	339		11,445
	614			Global Medical REIT, Inc.	796		14,129
American Assets Trust, Inc. American Campus Communities, Inc.	1,654		23,043 94,758	Global Net Lease, Inc.	1,254		19,161
American Compos Communities, Inc. American Finance Trust, Inc.	1,654		12,800	Healthcare Realty Trust, Inc.	1,723		54,516
American Findince Host, Inc. American Homes 4 Rent Class A	3,264		142,343	Healthcare Trust of America, Inc.	2,610		87,148
American Homes 4 Kent Class A American Tower Corp.				Healthpeak Properties, Inc.	6,395		230,796
	5,391		1,576,868	Hersha Hospitality Trust (a)	343		3,145
Americal Realty Trust	3,103		101,747	Highwoods Properties, Inc. (SBI)	1,242		55,381
Apartment Income (REIT) Corp. Apartment Investment & Management Co. Class A	1,862 1,814		101,796 14,004	Host Hotels & Resorts, Inc. (a)	8,461		147,137
Apple Hospitality (REIT), Inc.	2,474		39,955	Hudson Pacific Properties, Inc.	1,811		44,750
Apple Hospitulity (KLH7, IIIC.	2,4/4		37,733	nouson rueme rropomes, IIIC.	1,011		ער <i>ו</i> ,דד

Section Sect							
Self SIMT - centined 1,000	Common Stocks – continued						
Specific Both Sentement Parts (RETIO) - continued in tables of the Start by Hou, He. 1,244 5 3,2133 35th polected line 1,242 1,243 1,2		Shares	Value				
Independence Study buts 1,244 5 2,313 30,500 1,4014 1,007 1,401	REAL ESTATE — continued					\$	
Industrial Engagners Inset 1748 119,238 30m Capital Cop. 2,48 101,115 115,125 5mm Raboration, Inc. (s) 1,281 113,125 113,125 5mm Raboration, Inc. (s) 1,281 113,125 12	Equity Real Estate Investment Trusts (REITs) — continued						
Institution Humanity Inc. 6,835 3110/315 Surmarity Inc. 1,376 288,9 1,376 1,376 288,9 1,376 1,376 288,9 1,376 1,376 288,9 1,376 1,376 1,376 288,9 1,376			\$	· ·			
Sam Communities, Inc. 3,76 788,915 Sam Transcript, Inc 316 722,277 Samtone continues, Inc. (1) 2,582 230,325 Sam Transcript, Inc 316 722,277 Samtone continues, Inc. (1) 2,582 230,325 Salicy Rainly (Corp. 1,253 38,3274 Image feetings, Inc. (1) 1,297 23,655 Salicy Rainly (Corp. 1,253 38,274 Image feetings, Inc. (1) 1,297 1,295 Salicy Rainly (Corp. 1,253 38,274 Image feetings, Inc. (1) 1,295 1,295 Salicy Rainly (Corp. 1,253 1,295 Image feetings, Inc. (1) 1,295 1,295 Salicy Rainly (Corp. 1,295 1,295 1,295 1,295 1,295 Salicy Rainly (Corp. 1,253 1,295 1,295 1,295 1,295 1,295 1,295 1,295 Salicy Rainly (Corp. 1,253 1,295 1,295 1,295 1,295 1,295 1,295 1,295 Salicy Rainly (Corp. 1,253 1,295 1,295 1,295 1,295 1,295 1,295 1,295 Salicy Rainly (Corp. 1,255 1,295 1,							
Surf Faunced Inc.							
JAMES ANTER Properties 1,373 39,419 longue Fontony Outle Centers, Inc. (b) 1,227 23,555 Richy Rubilly Corp. 1,233 33,224 longue Fontony Outle Centers, Inc. (b) 1,416 10,974 Rich Robridy Group, Inc. 1,253 14,978 Rich Robridy Group, Inc. 1,254 14,978 Rich Robridge Group Incat 1,254 14,978 14,9							
King Nearly Cays 1,253 83,274 Immon Rearly Cays 1,416 10,97 1,416 1,4	iStar Financial, Inc.						
The Search Control	JBG SMITH Properties						
Time Ready Group Proof 1995 21,9679 11	Kilroy Realty Corp.						
Lentur Advertising Co. Closs A 1,028 124,094 UR, Inc. 3,308 198,44 URS Storage, Inc. 197 141,998 UMH Properties, Inc. 574 15,568 Unit of Group, Inc. 2,770 33,800 UMH Properties Inc. 1,373 33,800 UMH Properties Inc. 1,373 33,800 UMH Properties Inc. 1,373 34,940 UMH Properties Inc. 1,373 34,940 UMH Properties Inc. 1,375 315,800 United Biddle Properties, Inc. (Iloss A 365 7,777 UMR-America Ingentiment Communities, Inc. 1,375 315,800 United Biddle Properties, Inc. (Iloss A 365 7,777 UMR-America Ingentiment Communities, Inc. 4,649 238,677 UMR-Comparis, Inc. 4,649 UMR	Kimco Realty Corp.						
Units Storage, Inc.	Kite Realty Group Trust	996	21,693				
The Strategy Proceedings 1875 1876 1877 1878	Lamar Advertising Co. Class A	1,028	124,696				
Def Industrial Turst (DETT) 3,339 57,155 Universal Health Really Incorene Turst (SBI) 1,33 2,949 Medical Properties Itust, Inc. 1,775 16,72,30 Universal Health Really Incorene Turst (SBI) 1,33 24,949 Medical Properties Itust, Inc. 1,375 315,480 Unitabli Biolife Properties Inc. Class A 1,48 24,119 Menoral Real Estate Investment Cop. Class A 1,48 24,119 Ventrus, Inc. (c) 4,669 238,677 Menoral Real Estate Investment Cop. Class A 1,48 24,119 Ventrus, Inc. (c) 7,701 Menoral Real Estate Investment Cop. Class A 1,48 24,119 Ventrus, Inc. (c) 7,304 21,972 Motional Real Estate Investment Cop. Class A 1,48 1,290 Ventrus, Inc. (c) 7,304 21,972 Motional Real Estate Investment Cop. Class A 1,48 1,290 Ventrus, Inc. (c) 7,304 21,972 Motional Real Estate Investment Inst. 1,000 1,4904 Ventrus, Inc. (c) 7,304 21,972 Motional Real Estate Investment Inst. 1,000 1,4904 Ventrus, Inc. (c) 7,304 21,972 Motional Real Estate Investment Inst. 1,000 1,4904 Ventrus, Inc. (c) 7,304 21,972 Motional Real Estate Investment Inst. 1,000 1,4904 Ventrus, Inc. (c) 1,590 24,445 Ontional Real Estate Investment Inst. 1,000 1,4904 Ventrus, Inc. (c) 1,590 24,445 Ontional Real Estate Investment Inst. 1,000 1,4904 Ventrus, Inc. (c) 1,590 24,445 Ontional Real Estate Investment Inst. 1,500 1,4904 Ventrus, Inc. (c) 1,590 24,445 Ontional Real Estate Investment Inst. 1,500 1,4904 Ventrus, Inc. (c) 1,590 2,444 Ontional Real Estate Investment Inst. 1,500 1,4904 Ventrus, Inc. (c) 1,590 2,444 Ontional Real Estate Investment Inst. 1,500 1,4904 Ventrus, Inc. (c) 1,590 2,444 Ontional Real Estate Investment Inst. 1,500 1,4904 Ventrus, Inc. (c) 1,5904 1,5904 Physicians Really Inst. 1,5004 1,	Life Storage, Inc.	927	141,998				
Miles Marched Properties Miles	LTC Properties, Inc.	477	16,285	·			
Michametic Apoutment Communities, Inc. 1,375 315,480 Unrottle Middle Properties, Inc. Closs A 345 7,775 Mommonified Estate Investment Comp. Closs A 1,148 24,119 Ventes, Inc. Closs A 346 238,677 Verse Residential, Inc. (a) 494 17,351 Microtical Retail Properties, Inc. 2,105 101,187 Verse Residential, Inc. (a) 494 279,278 Verse Residential, Inc. (b) 7,304 219,792 Verse Residential, Inc. (c) 7,304 219,792 Verse Residential, Inc. (b) 7,304 219,792 Verse Residential, Inc. (c) 7,304 7,304 Verse Residential, Inc. (c) 7,304 7,304 Verse Residential, Inc. (c) 7,304 Verse Reside	LXP Industrial Trust (REIT)	3,339	52,155				
National Real Estate Investment Cop. Class A 1,148 24,119 Vents, Inc. 4,669 238,674 17,351 1,000 1,0	Medical Properties Trust, Inc.	7,077	167,230				
National Health Investors, Inc. 550 31,609 Varis Residential, Inc. (a) 944 17,351 National Retail Properties, Inc. 2,105 101,187 VICI Properties, Inc. (b) 7,304 219,922 National Storage Affiliations tradition 1,994 46,709 Vici Properties, Inc. (b) 7,304 219,922 National Storage Affiliations tradition 1,994 47,208 1,290 Vici Properties, Inc. (b) 493 11,290 Vici Properties, Inc. (b) 1,994 Vici Properties, Inc. (c) 1,994 149,006 14,904 Vici Properties, Inc. (c) 2,846 84,213 Villatione REIT Class B 55,292 Villatione REIT, Inc. (c) 434 8,103 Vinite Reit, Inc. (c) 1,300 24,444 46,720 Villation, Inc. (c) 2,767 52,241 Villation, Inc. (c) 2,767 2,741 Villation, Inc. (c) 2,767 2,767 Villation, Inc. (c) 2,767 2,767 Villation, Inc. (c) 2,767 2,767 Villation, Inc. (c) 2,767 Villation, Inc. (c) 2,767 Villation, Inc. (Mid-America Apartment Communities, Inc.	1,375	315,480				7,775
National Retails Investors, Inc. 2,105 31,609 Veris Residential, Inc. (a) 9,44 17,351 17,304	Monmouth Real Estate Investment Corp. Class A	1,148					
Notional Storage Affiliates Tirust 964 66,709 Venurola Really Incrit 1,894 79,285 12,500 Meshington REIT (SBI) 985 25,466 Notional Storage Affiliates Tirust 1,904 493 11,270 Washington REIT (SBI) 985 25,466 Notional Storage Affiliates Tirust 1,904 497 Washington REIT (SBI) 985 25,466 Notional Storage Affiliates Tirust 1,904 497 Washington REIT (SBI) 985 25,466 Notional Storage Affiliates Tirust 1,904 497 Washington REIT (SBI) 1,904 497 1,904	National Health Investors, Inc.	550	31,609				17,351
National Strouge Affiliators Inset 964 66,709 Variable Really Inset 1,894 79,728 1,897 1,897 1,897 1,897 1,897 1,998 1,290 Vashingting REIT (380) 985 25,646 1,904		2,105					219,923
NETSIRET Com. Near-Point Residential Trust, Inc. 1973 22,866 Wellbower, Inc. 2973 22,866 Wellbower, Inc. 2973 22,866 Wellbower, Inc. 2974 Wellbower, Inc. 2975 7,162 Wellbower, Inc. 2975 22,444 6,720 Wellbower, Inc. 2975 1,174 46,720 Wellbower, Inc. 2975 1,174 46,720 Wellbower, Inc. 2975 1,174 46,720 Wellbower, Inc. 2976 1,174 46,720 Wellbower, Inc. 2977 1,174 46,720 Wellbower, Inc. 2977 1,174 46,720 Wellbower, Inc. 2978 1,174							79,283
NearPoint Residential Tirust, Inc. 273 22,886 Wellhower, Inc. 5,010 429,708 366,044 749,708 749,70				Washington REIT (SBI)	985		25,462
Office Properties Income Turst 600 14,904 Weyerhoeuser Co. 8,889 366,045 Omega Healthrane Investors, Inc. 2,946 84,213 Whitestone REIT Closs B 585 5,72% Ohen Office (REIT), Inc. (o) 434 8,103 Xenia Hotels & Resorts, Inc. (a) 1,550 24,445 Outfront Media, Inc. 1,742 46,720 Tent Mortal & Resorts, Inc. (a) 3,774 431,215 Plak Hotels & Resorts, Inc. (a) 2,767 52,241 GRRE Group, Inc. 3,774 431,215 Publishord Hotel Turst 1,544 34,539 Culstrain & Winderform & W				Welltower, Inc.			429,708
Omega Healthacter Investors, Inc. 2,846 84,213 Whitestone REIT Class B 558 5,522 One Liberty Properties, Inc. 434 8,103 7,162 WP Corey, Inc. 2,199 180,422 Outfront Media, Inc. 1,742 46,720 1,838,374 24,445 Outfront Media, Inc. 1,742 46,720 18,883,174 Permount Group, Inc. 1,742 46,720 18,883,174 Pebblebrook Horel Trust 1,544 34,539 Cushman & Wickfield PIC (a) 1,772 39,040 Physicians Really Trust 2,610 49,146 eXp World Holdings, Inc. 767 26,511 Phymouth Industrial REIT, Inc. 402 12,864 Howard Hughs Corp., (a) 492 49,055 Pymouth Industrial REIT, Inc. 808 48,658 Jones Lang LoSalle, Inc. (a) 600 161,600 Polfact A, Corp. 8,758 1,474,497 Moraus & Millichop, Inc. (a) 302 15,546 Prolingis (REIT), Inc. 8,758 1,474,497 Moraus & Millichop, Inc. (a) 302 15,546 Po	•			Weyerhaeuser Co.	8,889		366,049
One Liberty Properties, Inc. 203 7,162 VPC Carey, Inc. 2,199 180,424 Orion Office (REIT), Inc. (α) 434 8,103 Venia Hotels & Resorts, Inc. (α) 1,350 24,445 Orion Office (REIT), Inc. (α) 1,742 446,720 Venia Hotels & Resorts, Inc. (α) 3,74 431,215 Purk Hotels & Resorts, Inc. (α) 2,767 52,241 CBR EGroup, Inc. 3,74 431,215 Physicians Really Trust, Inc. (loss A 1,544 34,539 Cushman & Wokefield PLC (α) 1,772 39,406 Phymouth Industrial REIT, Inc. 402 12,864 Howard Hughes Corp. (α) 492 6,551 Prologis (REIT), Inc. 808 48,658 Jones Long LoSalle, Inc. (α) 600 161,600 Prologis (REIT), Inc. 875 1,474,497 Morcus Alliblifop, Inc. (α) 302 151,600 Prologis (REIT), Inc. 875 1,474,497 Morcus Alliblifop, Inc. (α) 302 151,600 Prologis (REIT), Inc. 875 1,474,497 Morcus Allibridop, Inc. (α) 302 151,600 Prologis (REIT), Inc.<				Whitestone REIT Class B	585		5,926
Dinon Office (REIT), Inc. (α)				WP Carey, Inc.	2,199		180,428
Outfront Media, Inc. 1,742 46,720 18,883,767 Pornomout Group, Inc. 1,903 15,871 Redi Estate Management & Development – 0.2% 3,974 431,215 Pebblebrook Horel Trust 1,544 34,539 Cushman & Wokefield PLC (a) 1,772 39,405 Physicians Realty Trust 2,610 49,146 e6p World Holdings, Inc. (a) 292 6,531 Phymouth Industrial REIL Inc. 402 12,844 Howard Hughes Corp. (a) 482 49,055 Portlack Corp. 808 48,658 Jones Langa Estale, Inc. (a) 600 161,600 Preferred Apartment Communities, Inc. Class A 634 11,450 Mernacy & Willichap, Inc. (a) 302 15,541 PS Business Parks, Inc. 239 44,017 Newmark Group, Inc. 1,931 36,116 Pollois (REIT), Inc. 1,974 474,497 Marcus & Millichap, Inc. (a) 302 15,544 PS Business Parks, Inc. 239 44,017 Newmark Group, Inc. 1,931 36,116 Pollois (SEIT), Inc. 1,679 67,764 Really Income Cop				Xenia Hotels & Resorts, Inc. (a)	1,350		24,449
Paramount Group, Inc.							18,883,170
Park Horlels & Resorts, Inc. (a) 2,767 52,241 CBRE Group, Inc. 3,974 431,215 Pabblebook Horla Tiars 1,544 34,539 Cushama & Wackfield PLC (a) 1,772 39,403 Physicians Really Tiarst 2,610 49,146 exp World Holdings, Inc. 787 26,511 Piedmont Office Really Tiarst 402 12,864 Howard Hughes Copt. (a) 482 49,055 Plymouth Industrial REIT, Inc. 402 12,864 Howard Hughes Copt. (a) 482 49,055 Porlatch Cop. 808 48,658 Jones Lang LoSalle, Inc. (a) 600 161,600 Prolatic Storge 3,34 11,450 Kennedy/Wilson Holdings, Inc. 1,444 34,488 Prolatic Storage 1,806 676,455 RE/JMAX Holdings, Inc. 1,931 36,111 Ps Business Parks, Inc. 239 44,017 Newmark Group, Inc. (a) 302 15,541 Regular Storage 1,806 676,455 RE/JMAX Holdings, Inc. 1,931 36,111 Regular Storage 1,817 67,764 Reclin Gorp,				Real Estate Management & Development — 0.2%			
Pebblebrook Hotel Trust 1,544 34,539 Cushmon & Workefield PtC (a) 1,772 39,405 Physicians Realty Trust 2,610 49,146 exp Wordt Holdings, Inc. 787 26,514 Physicians Realty Trust 2,610 49,146 exp Wordt Holdings, Inc. 787 26,514 Prefuent Office Realty Trust, Inc. Class A 1,487 27,331 Forestar Group, Inc. (a) 292 4,553 Pymouth Industrial REIT, Inc. 402 12,844 Howard Hughes Copr. (a) 482 49,058 Polatich Cop. 808 48,658 Jones Lang LoSalle, Inc. (a) 600 161,600 Prolatic REIT, Inc. 808 48,658 Jones Lang LoSalle, Inc. (a) 600 161,600 Prolatic Korp. 808 48,658 Jones Lang LoSalle, Inc. (a) 600 161,600 Prolatic Korp. 87,58 1,474,497 Morrus & Millichap, Inc. (a) 302 15,941 PS Business Parks, Inc. 239 44,017 Newmark Group, Inc. 1,931 36,114 Public Storage 1,806 67,545 <t< td=""><td></td><td></td><td></td><td>CBRE Group, Inc.</td><td>3,974</td><td></td><td>431,219</td></t<>				CBRE Group, Inc.	3,974		431,219
Physicians Really Trust 2,610 49,146 eXp World Holdings, Inc. 787 26,514 Piedmont Office Really Trust, Inc. Class A 1,487 27,331 Forestar Group, Inc. (a) 292 6,351 Phymoth Industrial REIT, Inc. 402 12,864 Howard Hughes Corp. (a) 482 49,058 Potlatch Corp. 808 48,658 Jones Lang LaSolle, Inc. (a) 600 Follatch Corp. 808 48,658 Jones Lang LaSolle, Inc. (a) 600 Follatch Corp. 808 48,658 Jones Lang LaSolle, Inc. (a) 600 Follatch Corp. 4628 Regular January Corp. (b) 444 Regular January Corp. (c) 444 Statistics Protes Parks, Inc. 1,444 Statistics Parks, Inc. 1,444 Statis				Cushman & Wakefield PLC (a)	1,772		39,409
Pedmont Office Realty Trust, Inc. Class A 1,487 27,331 Forestar Group, Inc. (a) 292 6,351 Plymouth Industrial REIT, Inc. 402 12,864 Howard Hughes Corp. (a) 482 49,055 Politark Corp. 808 48,658 Jones Lang Lodalle, Inc. (a) 600 616,1604 Preferred Apartment Communities, Inc. Class A 634 11,450 Kennedy-Wilson Holdings, Inc. 1,444 34,488 Prologis (REIT), Inc. 8,758 1,474,497 Marcus & Millichap, Inc. (a) 302 15,541 PS Business Parks, Inc. 239 44,017 Newmark Group, Inc. (a) 302 15,541 Ps Business Parks, Inc. 239 44,017 Newmark Group, Inc. (a) 302 15,541 Ps Business Parks, Inc. 239 44,017 Newmark Group, Inc. (a) 304 1,407 Public Stroage 1,806 676,455 RE/MAX Holdings, Inc. 234 7,133 Royonier, Inc. 3,679 67,764 Realogy Holdings Corp. (a) 1,407 23,655 Realty Income Corp. 4,628 331,319 Redfin Corp. (a) (b) 1,261 48,410 Regency Centers Corp. 1,817 136,911 1ejon Ranch Co. (a) 254 4,844 Restail Opportunity Investments Corp. 1,443 28,283 The RNIR Group, Inc. 163 5,655 Retail Value, Inc. 1,638 132,858 2illow Group, Inc. 163 1,046 10 est. (a) 10 est. (a) 10 est. (a) RPT Really Reperties, Inc. (a) 657 60,418 10 est. (a) 1				eXp World Holdings, Inc.	787		26,514
Pymouth Industrial REIT, Inc. 402 12,864 Howard Hughes Corp. (a) 482 49,056 Potlarch Corp. 808 48,658 Jones Long Lofalle, Inc. (a) 600 161,600					292		6,351
Porlitarch Corp. 808 48,658 Jones Lang LaSalle, Inc. (a) 600 161,604 Preferred Apartment Communities, Inc. Class A 634 11,450 Kennedy-Wilson Holdings, Inc. 1,444 34,488 Prologis (RETI), Inc. 239 44,017 Newmark Group, Inc. (a) 302 15,541 Poblic Storage 1,806 676,455 RE/MAX Holdings, Inc. 234 7,133 Royonier, Inc. 1,679 67,764 Realogy Holdings Corp. (a) 1,407 23,657 Really Income Corp. 4,628 331,319 Redfin Corp. (a) (b) 1,261 48,410 Regency Centers Corp. 1,817 136,911 Tejon Ranch Co. (a) 254 4,846 Realogy Doptonnity Investments Corp. 1,443 28,283 The RMR Group, Inc. 163 5,555 Realtil Volue, Inc. 1,638 132,858 2illow Group, Inc. 200 20,820 Rexford Industrial Realty, Inc. 1,638 132,858 2illow Group, Inc. 2,560 2,000 RFT Realty Properties, Inc. (a) 657 60,418 2,000 Sobro Health Care REIT, Inc. 2,596 35,150 Sofehold, Inc. 158 8,377 504,559 Sold Centers, Inc. 1,630 14,207 504,559 Sold Centers, Inc. 3,892 621,825 Allion Energy Corp. 2,964 182,179 Sold Centers Turst 1,900 16,701 4,610 4,610 Service Properties fust 1,900 16,701 4,610 4,610 Sold Real Properties fust 1,900 16,701 4,610 Sold Real Properties (a) 3,892 621,825 4,610 4,610 Sold Real Properties (a) 4,620 4,620 Sold Real Properties (a) 4,620 S					482		49,058
Preferred Apartment Communities, Inc. Class A 634 11,450 Kennedy-Wilson Holdings, Inc. 1,444 34,483 Prologis (REIT), Inc. 8,758 1,474,497 Marcus & Millichap, Inc. (a) 302 15,541 PS Business Parks, Inc. 239 44,017 Newmark Group, Inc. 1,931 36,110 Public Storage 1,806 676,455 RE/MAX Holdings, Inc. 234 7,135 Rayonier, Inc. 1,679 67,764 Realogy Holdings Corp. (a) 1,407 23,655 Realty Income Corp. 4,628 331,319 Redfin Corp. (a) (b) 1,261 48,416 Regency Centers Corp. 1,817 136,911 Tejon Ranch Co. (a) 254 4,846 Retail Opportunity Investments Corp. 1,443 28,283 The RMR Group, Inc. 163 5,655 Retail Value, Inc. 1,638 132,858 Zillow Group, Inc.: 163 2,602 400 20,822 Retril Value, Inc. 1,638 132,858 Zillow Group, Inc.: 163 2,602 2,922 129,109 Reyro					600		161,604
Prologis (REIT), Inc. 8,758 1,474,497 Marcus & Millichap, Inc. (a) 302 15,541 PS Business Parks, Inc. 239 44,017 Newmark Group, Inc. 1,931 36,110 Public Storage 1,806 676,455 RE/MAX Holdings, Inc. 234 7,135 Rayonier, Inc. 1,679 67,764 Readoly Holdings Corp. (a) 1,407 23,652 Realty Income Corp. 4,628 331,319 Redfin Corp. (a) (b) 1,261 48,410 Regency Centers Corp. 1,817 136,911 Tejon Ranch Co. (a) 254 4,844 Retail Value, Inc. 163 1,043 28,283 The RMR Group, Inc. 163 5,655 Restail Value, Inc. 1,638 132,858 Zillow Group, Inc.: 1 48,404 Retail Value, Inc. 1,638 132,858 Zillow Group, Inc.: 1 1 2,600 48 26,008 RPT Realhy 937 12,537 Class A (a) 418 26,008 2,902 129,102 29,102 29,102 29,102					1,444		34,483
PS Business Parks, Inc. 239 44,017 Newmark Group, Inc. 1,931 36,110							15,541
Public Storage 1,806 676,455 RE/MAX Holdings, Inc. 234 7,135	· ·				1,931		36,110
Rayonier, Inc. 1,679 67,764 Realogy Holdings Corp. (a) 1,407 23,652 Realty Income Corp. 4,628 331,319 Redfin Corp. (a) (b) 1,261 48,410 Regency Centers Corp. 1,817 136,911 Tejon Ranch Co. (a) 254 4,844 Retail Opportunity Investments Corp. 1,443 28,283 The RMR Group, Inc. 163 5,652 Rexford Industrial Realty, Inc. 1,638 132,858 Zillow Group, Inc.: 400 20,820 REV Realty 937 12,537 Class A (a) 418 26,008 RYPT Realty 937 12,537 Class C (a) (b) 2,022 129,109 Ryman Hospitality Properties, Inc. (a) 657 60,418 565,918 565,918 Sabra Health Care REIT, Inc. 2,596 35,150 501 502 19,949,088 Safehold, Inc. 158 8,377 504,559 504,559 504,559 404 58,39 504,559 504,559 504,559 504,559 504,559 504,559 504,559 <				• •			7,135
Redity Income Corp. 4,628 331,319 Redfin Corp. (a) (b) 1,261 48,410 Regency Centers Corp. 1,817 136,911 Tejon Ranch Co. (a) 254 4,846 Retail Opportunity Investments Corp. 1,443 28,283 The RMR Group, Inc. 163 5,653 Retail Value, Inc. 163 1,046 The St. Joe Co. 400 20,820 Rexford Industrial Realty, Inc. 1,638 132,858 Zillow Group, Inc.: RLJ Lodging Trust 1,990 27,721 Class A (a) 418 26,008 RPT Realty 937 12,537 Class C (a) (b) 2,022 129,105 Ryman Hospitality Properties, Inc. (a) 657 60,418 Sobra Health Care REIT, Inc. 2,596 35,150 Safehold, Inc. 165 13,175 Sall Centers, Inc. 158 8,377 Service Properties (a) 440 5,839 Service Properties Trust 1,900 16,701 Allete, Inc. 4,628 Allete, Inc. 4,62	•						23,652
Regency Centers Corp. 1,817 136,911 Tejon Ranch Co. (a) 254 4,846 Retail Opportunity Investments Corp. 1,443 28,283 The RMR Group, Inc. 163 5,653 Retail Value, Inc. 163 1,046 The St. Joe Co. 400 20,820 Restord Industrial Realty, Inc. 1,638 132,858 Zillow Group, Inc.: 2 RLI Lodging Trust 1,990 27,721 Class A (a) 418 26,008 RPT Realty 937 12,537 Class C (a) (b) 2,022 129,105 Ryman Hospitality Properties, Inc. (a) 657 60,418 667 60,418 70 10,065,918							
Retail Opportunity Investments Corp. Retail Opportunity Investments C							
Retail Value, Inc. 163 1,046 The St. Joe Co. 400 20,826	• ,						
Rexford Industrial Realty, Inc. 1,638 132,858 Zillow Group, Inc.:							
RUI Lodging Trust 1,990 27,721 Class A (a) 418 26,008 RPT Realty 937 12,537 Class C (a) (b) 2,022 129,103							/
RPT Realty RPT Realty Ryman Hospitality Properties, Inc. (a) Sabra Health Care REIT, Inc. Sabra Health Care Reit Health Sabra Health Sabr					418		26.008
Ryman Hospitality Properties, Inc. (a) 657 60,418 2,596 35,150 35,150 35,150 36,000 36,000 36,700							
Sabra Health Care REIT, Inc. 2,596 35,150 10,749,088 12,596 35,150 10,749,088 12,596 13,175 10,741,088 12,596 13,175 10,741,088 12,596	· · · · · · · · · · · · · · · · · · ·			6.655 € (4) (5)	2,022	_	
Safehold, Inc. 165 13,175 TOTAL REAL ESTATE 19,949,085 Saul Centers, Inc. 158 8,377 SBA Communications Corp. Class A 1,297 504,559 UTILITIES – 2.4% Seritage Growth Properties (α) 440 5,839 Electric Utilities – 1.5% Service Properties Trust 1,900 16,701 Allete, Inc. 610 40,474 Simon Property Group, Inc. 3,892 621,825 Alliant Energy Corp. 2,964 182,197 Amorities Floaties Power Co. Inc. 6,002 6,002 6,002 6,002 6,002							.,,
Saul Centers, Inc. Sal Communications Corp. Class A Service Properties Trust Simon Property Group, Inc. 165 158 158 158 158 158 158 158				TOTAL REAL ESTATE			19,949,088
SBA Communications Corp. Class A 1,297 504,559 UTILITIES – 2.4% Seritage Growth Properties (a) 440 5,839 Electric Utilities – 1.5% Service Properties Trust 1,900 16,701 Allete, Inc. 610 40,474 Simon Property Group, Inc. 3,892 621,825 Alliant Energy Corp. 2,964 182,197							
1,277 304,337 Seritage Growth Properties (a) 440 5,839 Electric Utilities – 1.5% Allete, Inc. 610 40,474				UTILITIES — 2.4%			
Service Properties Trust 1,900 16,701 Allete, Inc. 610 40,474 Simon Property Group, Inc. 3,892 621,825 Alliant Energy Corp. 2,964 182,197							
Simon Property Group, Inc. 3,892 621,825 Alliant Energy Corp. 2,964 182,197					610		40,474
5,072 021,025 Apparion Floring Daylor Co. Inc. F. 027 F. 227	·						
STIE Centiers Culp. 2,136 35,613							
	one ceniers corp.	2,136	33,813	,	-,3		,

	Shares		Value
UTILITIES — continued			
Electric Utilities — continued			
Avangrid, Inc. (b)	817	\$	40,75
Duke Energy Corp.	9,111	Ş	955,74
Edison International	4,497		306,92
Entergy Corp.	2,381		268,22
Evergy, Inc.	2,301		186,68
Eversource Energy	4,070		370,28
Exelon Corp.	11,583		669,03
FirstEnergy Corp.	6,442		267,92
Hawaiian Electric Industries, Inc.	1,276		52,95
DACORP, Inc.	599		67,87
MGE Energy, Inc.	429		35,28
Noz Energy, Inc. NextEra Energy, Inc.	23,231		2,168,84
NRG Energy, Inc.	2,895		124,71
			90,53
OGE Energy Corp. Otter Tail Corp.	2,359 495		35,35
PG&E Corp. (a)	17,866		216,89
Pinnacle West Capital Corp.	1,337		94,37
PNM Resources, Inc.	1,004		45,79
Portland General Electric Co.	1,057		55,93
PPL Corp.	9,107		273,75
Southern Co.	12,540		859,99
Via Renewables, Inc. Class A,	136		1,55
Xcel Energy, Inc.	6,379		431,85
ncor Enorgy, mc.	0,017		8,371,20
Gas Utilities — 0.1%			0,07.1,20
Atmos Energy Corp.	1,551		162,49
Chesapeake Utilities Corp.	207		30,18
National Fuel Gas Co.	1,067		68,22
New Jersey Resources Corp.	1,123		46,11
Northwest Natural Holding Co.	357		17,41
ONE Gas, Inc.	636		49,34
South Jersey Industries, Inc.	1,341		35,02
Southwest Gas Corp.	691		48,40
Spire, Inc. (b)	617		40,24
UGI Corp.	2,494		114,50
	,		611,94
Independent Power and Renewable Electricity Producers — 0.1%			•
Clearway Energy, Inc.:			
Class A	461		15,43
Class C	901		32,46
Ormat Technologies, Inc. (b)	537		42,58
Sunnova Energy International, Inc. (a)	1,087		30,34
The AES Corp.	7,897		191,89
Vistra Corp.	5,711		130,03
			442,76
Multi-Utilities — 0.6%			
Ameren Corp.	3,049		271,39
Avista Corp.	824		35,01
Black Hills Corp.	755		53,28
CenterPoint Energy, Inc.	7,010		195,64
CMS Energy Corp.	3,431		223,18
Consolidated Edison, Inc.	4,183		356,89
Dominion Energy, Inc.	9,577		752,36
DTE Energy Co.	2,297		274,58

	Shares	Value
MDU Resources Group, Inc.	2,411	\$ 74,355
NiSource, Inc.	4,632	127,890
NorthWestern Energy Corp. (b)	599	34,239
Public Service Enterprise Group, Inc.	5,995	400,046
Sempra Energy	3,785	500,680
Unitil Corp.	185	8,508
WEC Energy Group, Inc.	3,737	362,751
		3,670,834
Water Utilities — 0.1%		
American States Water Co.	429	44,376
American Water Works Co., Inc.	2,150	406,049
Cadiz, Inc. (a)	386	1,490
California Water Service Group	615	44,194
Essential Utilities, Inc.	2,651	142,332
Middlesex Water Co.	209	25,143
SJW Corp.	322	23,570
York Water Co.	164	8,164
		695,318
TOTAL UTILITIES		13,792,071
TOTAL COMMON STOCKS (Cost \$418,223,065)		568,602,659
(001,5410,220,000)		300,002,037
Money Market Funds – 3.0%		
Fidelity Cash Central Fund 0.08% (e)	12,757,056	12,759,607
Fidelity Securities Lending Cash Central Fund 0.08% (e) (f)	4,675,275	4,675,743
TOTAL MONEY MARKET FUNDS	, ,	
(Cost \$17,435,350)		17,435,350
TOTAL INVESTMENT IN SECURITIES – 100.5%		
(Cost \$435,658,415)		586,038,009
NET OTHER ASSETS (LIABILITIES) – (0.5)%		(3,019,837)
NET ASSETS – 100%		\$583,018,172
HEI ASSEIS 10070		

Futures Contracts					
	Number of contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)
Purchased					
Equity Index Contracts					
CME E-mini Russell 2000 Index Contracts (United States)	13	March 2022	\$ 1,457,820	\$ 22,761	\$ 22,761
CME E-mini S&P 500 Index Contracts (United States)	49	March 2022	11,658,325	313,491	313,491
CME E-mini S&P MidCap 400 Index Contracts (United States)	2	March 2022	567,540	23,630	23,630
TOTAL FUTURES CONTRACTS					\$359,882

The notional amount of futures purchased as a percentage of Net Assets is 2.4%

Legend

- (a) Non-income producing
- (b) Security or a portion of the security is on loan at period end.
- (c) Level 3 security
- (d) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At the end of the period, the value of these securities amounted to \$58,050 or 0.0% of net assets.
- (e) Affiliated fund that is generally available only to investment companies and other accounts managed by Fidelity Investments. The rate quoted is the annualized seven-day yield of the fund at period end. A complete unaudited listing of the fund's holdings as of its most recent quarter end is available upon request. In addition, each Fidelity Central Fund's financial statements, which are not covered by the Fund's Report of Independent Registered Public Accounting Firm, are available on the SEC's website or upon request.
- (f) Investment made with cash collateral received from securities on loan.

Affiliated Central Funds

Fiscal year to date information regarding the Fund's investments in Fidelity Central Funds, including the ownership percentage, is presented below.

Fund	Value, beginning of period	Purchases	Sales Proceeds	Dividend Income	Realized Gain/Loss	Change in Unrealized appreciation (depreciation)	Value, end of period	% ownership, end of period
Fidelity Cash Central Fund 0.08%	\$4,873,876	\$235,280,298	\$227,394,525	\$ 7,331	\$ (42)	\$-	\$12,759,607	0.0%
Fidelity Securities Lending Cash Central Fund 0.08%	2,183,194	19,235,848	16,743,299	13,024	_	_	4,675,743	0.0%
Total	\$7,057,070	\$254,516,146	\$244,137,824	\$20,355	\$ (42)	<u>\$—</u>	\$17,435,350	

Amounts in the income column in the above table include any capital gain distributions from underlying funds, which are presented in the corresponding line-item in the Statement of Operations, if applicable. Amount for Fidelity Securities Lending Cash Central Fund represents the income earned on investing cash collateral, less rebates paid to borrowers and any lending agent fees associated with the loan, plus any premium payments received for lending certain types of securities.

Investment Valuation

The following is a summary of the inputs used, as of December 31, 2021, involving the Fund's assets and liabilities carried at fair value. The inputs or methodology used for valuing securities may not be an indication of the risk associated with investing in those securities. For more information on valuation inputs, and their aggregation into the levels used below, please refer to the Investment Valuation section in the accompanying Notes to Financial Statements.

Valuation Inputs at Reporting Date:

Descri	ption	Total	Level 1	Level 2	Level 3
Inves	tments in Securities:				
Equiti	ies:				
	Communication Services	\$ 52,694,471	\$ 52,694,377	\$ —	\$ 94
	Consumer Discretionary	70,511,060	70,511,048	_	12
	Consumer Staples	30,624,039	30,624,039	_	_
	Energy	14,690,732	14,690,732	_	_
	Financials	64,411,872	64,411,872	_	_
	Health Care	75,244,610	75,242,947	_	1,663
	Industrials	50,007,979	50,007,979	_	_
	Information Technology	160,878,984	160,878,984	_	_
	Materials	15,797,753	15,797,753	_	_
	Real Estate	19,949,088	19,949,088	_	_
	Utilities	13,792,071	13,792,071	_	_

See accompanying notes which are an integral part of the financial statements.

Valuation Inputs at Reporting Date:

Description		Total	Level 1	Le	vel 2	Lev	el 3
Money Market Funds	\$ 17	7,435,350	\$ 17,435,350	\$	_	\$	_
Total Investments in Securities:	\$586	6,038,009	\$586,036,240	\$	_	\$ 1	,769
Derivative Instruments:	-					-	
Assets							
Futures Contracts	\$	359,882	\$ 359,882	\$	_	\$	_
Total Assets	\$	359,882	\$ 359,882	\$	_	\$	_
Total Derivative Instruments:	\$	359,882	\$ 359,882	\$	Ξ	\$	_
				_			

Value of Derivative Instruments

The following table is a summary of the Fund's value of derivative instruments by primary risk exposure as of December 31, 2021. For additional information on derivative instruments, please refer to the Derivative Instruments section in the accompanying Notes to Financial Statements.

Primary Risk Exposure / Derivative Type	Value				
	Asset	Liability			
Equity Risk					
Futures Contracts (a)	\$359,882	\$0			
Total Equity Risk	359,882	0			
Total Value of Derivatives	\$359,882	\$ 0			
		=			

⁽a) Reflects gross cumulative appreciation (depreciation) on futures contracts as presented in the Schedule of Investments. In the Statement of Assets and Liabilities, the period end daily variation margin is included in receivable or payable for daily variation margin on futures contracts, and the net cumulative appreciation (depreciation) is included in Total accumulated earnings (loss).

VIP Total Market Index Portfolio

Financial Statements

Statement of Assets and Liabilities		
		December 31, 2021
Assets		2000000001, 2021
Investment in securities, at value (including securities loaned of \$4,488,527) — See accompanying schedule:		
Unaffiliated issuers (cost \$418,223,065)	\$ 568,602,659	
Fidelity Central Funds (cost \$17,435,350)	17,435,350	
Total Investment in Securities (cost \$435,658,415)		\$ 586,038,009
Segregated cash with brokers for derivative instruments		610,500
Foreign currency held at value (cost \$154)		154
Receivable for investments sold		144,289
Receivable for fund shares sold		649,004
Dividends receivable		349,001
Distributions receivable from Fidelity Central Funds		1,943
Other receivables		263
Total assets		587,793,163
Liabilities		
Payable for fund shares redeemed	\$ 6,842	
Accrued management fee	28,068	
Distribution and service plan fees payable	2,572	
Payable for daily variation margin on futures contracts	33,685	
Other affiliated payables Callateral on securities lagned	28,062	
	4,675,762	4 774 001
Total liabilities		4,774,991
Net Assets		\$ 583,018,172
Net Assets consist of:		
Paid in capital		\$ 434,710,075
Total accumulated earnings (loss)		148,308,097
Net Assets		\$ 583,018,172
Net Asset Value and Maximum Offering Price		
Initial Class:		
Net Asset Value, offering price and redemption price per share (\$569,469,501 ÷ 32,728,495 shares)		\$ 17.40
Service Class:		
Net Asset Value, offering price and redemption price per share (\$414,058 ÷ 23,800 shares)		\$ 17.40
		
Service Class 2:		Ċ 17.07
Net Asset Value, offering price and redemption price per share (\$13,134,613 ÷ 756,635 shares)		\$ 17.36

Financial Statements - continued

Statement of Operations		Year ended December
		31, 2021
Investment Income		
Dividends		\$ 5,793,600
Interest		489
Income from Fidelity Central Funds (including \$13,024 from security lending)		20,355
Total income		5,814,444
Expenses	ć 0/7145	
Management fee	\$ 267,145	
Transfer agent fees	267,145	
Distribution and service plan fees	20,602	
Independent trustees' fees and expenses	1,413	
Total expenses before reductions	556,305	
Expense reductions	(12)	554,000
Total expenses after reductions		556,293
Net investment income (loss)		5,258,151
Realized and Unrealized Gain (Loss)		
Net realized gain (loss) on:		
Investment securities:		
Unaffiliated issuers	468,785	
Fidelity Central Funds	(42)	
Foreign currency transactions	282	
Futures contracts	2,536,644	
Total net realized gain (loss)		3,005,669
Change in net unrealized appreciation (depreciation) on:		
Investment securities:		
Unaffiliated issuers	89,960,106	
Assets and liabilities in foreign currencies	(251)	
Futures contracts	274,947	
Total change in net unrealized appreciation (depreciation)		90,234,802
Net gain (loss)		93,240,471
Net increase (decrease) in net assets resulting from operations		\$ 98,498,622
Statement of Changes in Net Assets		
	Year ended December 31,	Year ended December 31,
	2021	2020
Increase (Decrease) in Net Assets		
Operations		
Net investment income (loss)	\$ 5,258,151	
Net realized gain (loss)	3,005,669	(1,527,149)
Change in net unrealized appreciation (depreciation)	90,234,802	40,656,238
Net increase (decrease) in net assets resulting from operations	98,498,622	
Distributions to shareholders	(8,552,302	
Share transactions — net increase (decrease)	229,065,291	
Total increase (decrease) in net assets	319,011,611	
No. 1	017,011,011	00,327,307

See accompanying notes which are an integral part of the financial statements.

Net Assets Beginning of period

End of period

264,006,561

\$ 583,018,172

175,482,024

\$ 264,006,561

Financial Highlights

VIP Total Market Index Portfolio Initial Class Years ended December 31, 2021 2020 2019 2018 A Selected Per-Share Data Net asset value, beginning of period 14.07 11.86 9.23 \$ 10.00 Income from Investment Operations Net investment income (loss) B .19 .19 .20 .13 Net realized and unrealized gain (loss) 3.41 2.21 2.63 (.81)Total from investment operations 3.60 2.40 2.83 (.68) (.18) Distributions from net investment income (.17) (.17) (.08) Distributions from net realized gain (.11)(.02)(.03)(.01)Total distributions (.27)^C (.19)^C (.20) (.09) Net asset value, end of period 17.40 14.07 11.86 9.23 Total Return D,E,F 25.69% 20.30% 30.70% (6.76)% Ratios to Average Net Assets G,H .12% Expenses before reductions .12% .12% .12% Expenses net of fee waivers, if any .12% .12%^I .12% .12% .12% Expenses net of all reductions .12% .12% .12% 1.84%^l Net investment income (loss) 1.18% 1.57% 1.80% Supplemental Data Net assets, end of period (000 omitted) \$ 569,470 \$ 259,544 \$ 173,833 \$ 81,855 Portfolio turnover rate J 4%^l

For the period April 17, 2018 (commencement of operations) through December 31, 2018.

Calculated based on average shares outstanding during the period.

^C Total distributions per share do not sum due to rounding.

Dotal returns for periods of less than one year are not annualized.

Total returns do not reflect charges attributable to your insurance company's separate account. Inclusion of these charges would reduce the total returns shown.

For Total returns would have been lower if certain expenses had not been reduced during the applicable periods shown.

Fees and expenses of any underlying mutual funds or exchange-traded funds (ETFs) are not included in the Fund's expense ratio. The Fund indirectly bears its proportionate share of these expenses. For additional expense information related to investments in Fidelity Central Funds, please refer to the "Investments in Fidelity Central Funds" note found in the Notes to Financial Statements section of the most recent Annual or Semi-Annual report.

Expense ratios reflect operating expenses of the class. Expenses before reductions do not reflect amounts reimbursed, waived, or reduced through arrangements with the investment adviser, brokerage services, or other offset arrangements, if applicable, and do not represent the amount paid by the class during periods when reimbursements, waivers or reductions occur.

¹ Annualized

Amount does not include the portfolio activity of any underlying mutual funds or exchange-traded funds (ETFs).

Financial Highlights - continued

VIP Total Market Index Portfolio Service Class 2019 A Years ended December 31, 2021 2020 Selected Per-Share Data Net asset value, beginning of period \$14.07 \$11.86 \$10.73 Income from Investment Operations Net investment income (loss) B .17 .17 .13 Net realized and unrealized gain (loss) 3.41 2.22 1.19 Total from investment operations 3.58 2.39 1.32 Distributions from net investment income (.15) (.17) (.16) Distributions from net realized gain (.11)(.02)(.03)Total distributions (.25)^C (.18)^C (.19) Net asset value, end of period \$ 17.40 \$ 14.07 \$11.86 Total Return D,E,F 25.55% 20.20% 12.36% Ratios to Average Net Assets G,H .22%^I Expenses before reductions .22% .22% Expenses net of fee waivers, if any .22% .22% .22%^l .22% Expenses net of all reductions .22% .22% 1.68%^l Net investment income (loss) 1.08% 1.47% Supplemental Data Net assets, end of period (000 omitted) 414 \$ 347 111

4%

Portfolio turnover rate J

For the period April 11, 2019 (commencement of sale of shares) through December 31, 2019.

Calculated based on average shares outstanding during the period.

^C Total distributions per share do not sum due to rounding.

Do Total returns for periods of less than one year are not annualized.

Total returns do not reflect charges attributable to your insurance company's separate account. Inclusion of these charges would reduce the total returns shown.

For Total returns would have been lower if certain expenses had not been reduced during the applicable periods shown.

Fees and expenses of any underlying mutual funds or exchange-traded funds (ETFs) are not included in the Fund's expense ratio. The Fund indirectly bears its proportionate share of these expenses. For additional expense information related to investments in Fidelity Central Funds, please refer to the "Investments in Fidelity Central Funds" note found in the Notes to Financial Statements section of the most recent Annual or Semi-Annual report.

Expense ratios reflect operating expenses of the class. Expenses before reductions do not reflect amounts reimbursed, waived, or reduced through arrangements with the investment adviser, brokerage services, or other offset arrangements, if applicable, and do not represent the amount paid by the class during periods when reimbursements, waivers or reductions occur.

Annualized

Amount does not include the portfolio activity of any underlying mutual funds or exchange-traded funds (ETFs).

VIP Total Market Index Portfolio Service Class 2

Years ended December 31,	2021	2020	2019	2018 A
Selected Per—Share Data				
Net asset value, beginning of period	\$ 14.05	\$ 11.86	\$ 9.23	\$ 10.00
Income from Investment Operations				
Net investment income (loss) ^B	.15	.16	.17	.12
Net realized and unrealized gain (loss)	3.41	2.21	2.64	(.82)
Total from investment operations	3.56	2.37	2.81	(.70)
Distributions from net investment income	(.14)	(.16)	(.14)	(.06)
Distributions from net realized gain	(.11)	(.02)	(.03)	(.01)
Total distributions	(.25)	(.18)	(.18) ^C	(.07)
Net asset value, end of period	\$ 17.36	\$ 14.05	\$ 11.86	\$ 9.23
Total Return D.E.F	25.38%	19.98%	30.44%	(6.96)%
Ratios to Average Net Assets ^{G,H}				
Expenses before reductions	.37%	.37%	.37%	.37% ^l
Expenses net of fee waivers, if any	.37%	.37%	.37%	.37% ^l
Expenses net of all reductions	.37%	.37%	.37%	.37% ^l
Net investment income (loss)	.93%	1.32%	1.55%	1.59% ^l
Supplemental Data				
Net assets, end of period (000 omitted)	\$ 13,135	\$ 4,116	\$ 1,538	\$ 923
Portfolio turnover rate ^J	3%	9%	4%	4% ^l

For the period April 17, 2018 (commencement of operations) through December 31, 2018.

Total returns would have been lower if certain expenses had not been reduced during the applicable periods shown.

arrangements, if applicable, and do not represent the amount paid by the class during periods when reimbursements, waivers or reductions occur.

Annualized

Calculated based on average shares outstanding during the period.

Total distributions per share do not sum due to rounding.

Total returns for periods of less than one year are not annualized.

Total returns do not reflect charges attributable to your insurance company's separate account. Inclusion of these charges would reduce the total returns shown.

The fees and expenses of any underlying mutual funds or exchange-traded funds (ETFs) are not included in the Fund's expense ratio. The Fund indirectly bears its proportionate share of these expenses. For additional expense information related to investments in Fidelity Central Funds, please refer to the "Investments in Fidelity Central Funds, please refer to the "Investments in Fidelity Central Funds, please refer to the "Investments in Fidelity Central Funds, please refer to the "Investments in Fidelity Central Funds, please refer to the "Investments in Fidelity Central Funds, please refer to the "Investment in Fidelity Central Funds, please refer to the "Investment in Fidelity Central Funds, please refer to the "Investment in Fidelity Central Funds, please refer to the "Investment in Fidelity Central Funds, please refer to the "Investment Funds" note found in the Notes to Financial Statements section of the most recent Annual or Semi-Annual report.

Expense ratios reflect operating expenses of the class. Expenses before reductions do not reflect amounts reimbursed, waived, or reduced through arrangements with the investment adviser, brokerage services, or other offset

Amount does not include the portfolio activity of any underlying mutual funds or exchange-traded funds (ETFs).

Performance: The Bottom Line

Average annual total return reflects the change in the value of an investment, assuming reinvestment of distributions from dividend income and capital gains (the profits earned upon the sale of securities that have grown in value, if any) and assuming a constant rate of performance each year. During periods of reimbursement by Fidelity, a fund's total return will be greater than it would be had the reimbursement not occurred. Performance numbers are net of all underlying fund operating expenses, but do not include any insurance charges imposed by your insurance company's separate account. If performance information included the effect of these additional charges, the total returns would have been lower. How a fund did yesterday is no guarantee of how it will do tomorrow.

Average Annual Total Returns

For the periods ended December 31, 2021	Past 1 year	Life of fund ^A
Initial Class	21.24%	13.16%
Service Class	21.16%	13.09%
Service Class 2	20.93%	12.87%

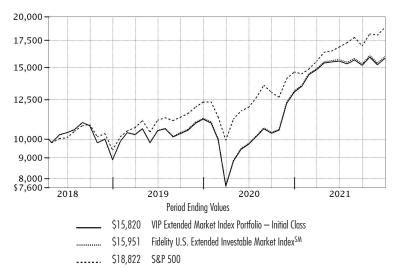
A From April 17, 2018

The initial offering of Service Class shares took place on April 11, 2019. Returns prior to April 11, 2019 are those of Initial Class.

\$10,000 Over Life of Fund

Let's say hypothetically that \$10,000 was invested in VIP Extended Market Index Portfolio — Initial Class on April 17, 2018, when the fund started.

The chart shows how the value of your investment would have changed, and also shows how the Fidelity U.S. Extended Investable Market IndexSM and S&P 500 Index performed over the same period.



Management's Discussion of Fund Performance

Market Recap: The S&P 500® index gained 28.71% in 2021, with U.S. equities rising on improving economic growth, strong corporate earnings, widespread COVID-19 vaccination, and accommodative fiscal and monetary stimulus. In the first quarter, the index gained 6.17%. Investors were buoyed by the rollout of vaccines, the U.S. Federal Reserve's pledge to hold short-term interest rates near zero until the economy recovered, and the federal government's deployment of trillions of dollars to boost the economy. A flattish May reflected concerns about inflation and jobs, but the rally resumed through August amid strong earnings. In September, the index returned -4.65% as sentiment turned broadly negative due to a host of factors. These included inflationary pressure from surging commodity prices, rising bond yields, supply constraints and disruption, and the fast-spreading delta variant of the coronavirus. The Fed also signaled it could soon begin to taper the bond purchases it has made since the onset of the pandemic. The index sharply reversed course with a 7.01% gain in October, driven by strength in earnings. Then in November, the index stalled again, returning -0.69% amid the emergence of a new, more-highly transmissible variant, omicron, and rising inflation, which breached a 40-year high. The index advanced 4.48% in December, after studies suggested omicron resulted in fewer severe COVID-19 cases. All sectors had a double-digit return, led by energy (+55%) and real estate (+46%), whereas utilities (+18%) notably lagged.

Comments from the Geode Capital Management, LLC, passive equity index team: For the fiscal year ending December 31, 2021, the fund's share dasses gained about 21%, roughly in line with the 21.47% advance of the benchmark Fidelity U.S. Extended Investable Market Index. By sector, financials rose roughly 32% and contributed most. Industrials, which gained about 27%, also helped. The consumer discretionary sector rose roughly 26%. Real estate gained 39%, information technology advanced about 13%, and energy advanced 79%. Other notable contributors included the materials (+32%), utilities (+20%), communication services (+12%), and consumer staples (+8%) sectors. In contrast, stocks in the health care sector returned roughly -7% and detracted most. Turning to individual stocks, the top contributor was Moderna (+67%), from the pharmaceuticals, biotechnology & life sciences segment, followed by Devon Energy (+199%), within the energy sector. In software & services, Zoom Video Communications advanced about 24% and Teladoc Health (+46%) from the health care equipment & services group also helped. Signature Bank, within the banks category, rose roughly 142% and boosted the fund. In contrast, the biggest individual detractor was Palantir Technologies (-12%), from the software & services industry. Upstart Holdings, within the diversified financials category, returned about -23% and hindered the fund. In capital goods, Sunrun (-51%) hurt. Other detractors were Sarepta Therapeutics (-47%) and Bridgebio Pharma (-77%), from the pharmaceuticals, biotechnology & life sciences group.

The views expressed above reflect those of the portfolio manager(s) only through the end of the period as stated on the cover of this report and do not necessarily represent the views of Fidelity or any other person in the Fidelity organization. Any such views are subject to change at any time based upon market or other conditions and Fidelity disclaims any responsibility to update such views. These views may not be relied on as investment advice and, because investment decisions for a Fidelity fund are based on numerous factors, may not be relied on as an indication of trading intent on behalf of any Fidelity fund.

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Investment Summary (Unaudited)

Top Ten Stocks as of December 31, 2021

	% of fund's net assets
Snowflake Computing, Inc.	1.2
Airbnb, Inc. Class A	0.8
Palantir Technologies, Inc.	0.4
Devon Energy Corp.	0.4
Bill.Com Holdings, Inc.	0.3
Signature Bank	0.3
Molina Healthcare, Inc.	0.3
Bath & Body Works, Inc.	0.3
FactSet Research Systems, Inc.	0.3
Diamondback Energy, Inc.	0.3
	4.6

Top Market Sectors as of December 31, 2021

	% of fund's net assets
Industrials	16.2
Financials	15.9
Information Technology	14.1
Consumer Discretionary	13.5
Health Care	11.6
Real Estate	8.6
Materials	5.2
Communication Services	3.5
Energy	3.2
Consumer Staples	3.1

Asset Allocation (% of fund's net assets)

As of December 31, 2021*

Stocks and Equity Futures 100.1%
Short-Term Investments and Net Other Assets (Liabilities)** (0.1)%



^{*} Foreign investments — 5.0%

^{**} Short-Term Investments and Net Other Assets (Liabilities) are not included in the pie chart

Schedule of Investments December 31, 2021 Showing Percentage of Net Assets

Showing Percentage of Net Assets							
Common Stocks - 97.9%							
	Shares		Value		Shares		Value
COMMUNICATION SERVICES — 3.5%				AMC Networks, Inc. Class A (a)	823	\$	28,344
Diversified Telecommunication Services — 0.7%				Audacy, Inc. Class A (a)	3,527		9,064
Anterix, Inc. (a)	519	\$	30,496	Boston Omaha Corp. (a)	465		13,359
ATN International, Inc.	315	*	12,584	Cable One, Inc.	142		250,410
Bandwidth, Inc. (a)	682		48,940	Cardlytics, Inc. (a)	947		62,587
Cogent Communications Group, Inc.	1,204		88,109	Cbdmd, Inc. (a) (b)	927		1,001
Consolidated Communications Holdings, Inc. (a)	2,269		16,972	Clear Channel Outdoor Holdings, Inc. (a)	14,206		47,022
EchoStar Holding Corp. Class A (a)	1,161		30,592	DISH Network Corp. Class A (a)	7,122		231,038
Globalstar, Inc. (a)	18,619		21,598	E.W. Scripps Co. Class A	1,534		29,683
IDT Corp. Class B (a)	523		23,096	Fluent, Inc. (a)	1,075		2,139
Iridium Communications, Inc. (a)	3,779		156,035	Gannett Co., Inc. (a)	3,933		20,963
Liberty Global PLC:	0,,,,		130,003	Gray Television, Inc.	2,510		50,602
Class A (a)	3,645		101,112	iHeartMedia, Inc. (a)	3,098		65,182
Class C (a)	11,234		315,563	Interpublic Group of Companies, Inc.	11,279		422,399
Liberty Latin America Ltd.:	11,201		015,500	John Wiley & Sons, Inc. Class A	1,240		71,015
Class A (a)	150		1,749	Loyalty Ventures, Inc. (a)	569		17,110
Class C (a)	5,423		61,822	Magnite, Inc. (a)	3,275		57,313
Lumen Technologies, Inc. (b)	28,463		357,211	National CineMedia, Inc.	1,721		4,836
Ooma, Inc. (a)	682		13,940	News Corp.:			
Radius Global Infrastructure, Inc. (a)	1,741		28,030	Class A	11,831		263,950
Radios Global Hillashociolo, Inc. (u)	1,7 11	_	1,307,849	Class B	2,889		65,003
Entertainment — 0.8%		_	1,007,047	Nexstar Broadcasting Group, Inc. Class A	1,196		180,572
AMC Entertainment Holdings, Inc. Class A (a) (b)	14,698		399,786	PubMatic, Inc.	575		19,579
Cinemark Holdings, Inc. (a) (b)	3,045		49,085	Scholastic Corp.	907		36,244
Lions Gate Entertainment Corp.:	3,043		47,003	Sinclair Broadcast Group, Inc. Class A (b)	1,441		38,086
Class A (a)	2,230		37,107	Sirius XM Holdings, Inc. (b)	26,561		168,662
Class B (a)	2,230		45,108	TechTarget, Inc. (a)	726		69,449
Live Nation Entertainment, Inc. (a)	3,768		450,992	Tegna, Inc.	6,324		117,373
LiveOne, Inc. (a)	1,556		1,992	The New York Times Co. Class A	4,794		231,550
Madison Square Garden Entertainment Corp. (a)	700		49,238	WideOpenWest, Inc. (a)	1,559		33,550
Madison Square Garden Sports Corp. (a)	481		83,564	, , , , ,	,	_	2,713,773
Marcus Corp. (a) (b)	524		9,359	Wireless Telecommunication Services — 0.1%			<u> </u>
Playtika Holding Corp.	2,913		50,366	Gogo, Inc. (a)	1,918		25,951
Sciplay Corp. (A Shares) (a)	660		9,095	NII Holdings, Inc. (a) (c)	1,280		333
Warner Music Group Corp. Class A	2,778		119,954	Shenandoah Telecommunications Co.	1,376		35,088
World Wrestling Entertainment, Inc. Class A	1,293		63,797	Telephone & Data Systems, Inc.	2,813		56,682
Zynga, Inc. (a)	29,396		188,134	U.S. Cellular Corp. (a)	442		13,932
Lyngu, mc. (u)	27,070	_	1,557,577	·			131,986
Interactive Media & Services — 0.5%		-	1,331,311				
Angi, Inc. (a) (b)	2,074		19,102	TOTAL COMMUNICATION SERVICES			6,641,404
Bumble, Inc.	2,028		68,668				
CarGurus, Inc. Class A (a)	2,484		83,562	CONSUMER DISCRETIONARY — 13.5%			
Cars.com, Inc. (a)	1,743		28,045	Auto Components — 1.3%			
Eventbrite, Inc. (a)	2,155		37,583	Adient PLC (a)	2,697		129,132
EverQuote, Inc. Class A (a)	560		8,770	American Axle & Manufacturing Holdings, Inc. (a)	3,057		28,522
Liberty TripAdvisor Holdings, Inc. (a)	2,025		4,394	Autoliv, Inc.	2,251		232,776
MediaAlpha, Inc. Class A (a)	698		10,777	BorgWarner, Inc.	6,867		309,496
QuinStreet, Inc. (a)	1,315		23,920	Cooper-Standard Holding, Inc. (a)	501		11,227
TripAdvisor, Inc. (a)	2,798		76,273	Dana, Inc.	4,152		94,749
TrueCar, Inc. (a)	2,858		9,717	Dorman Products, Inc. (a)	820		92,668
Yelp, Inc. (a)	1,982		71,828	Fox Factory Holding Corp. (a)	1,208		205,481
Ziff Davis, Inc. (a)	1,381		153,098	Gentex Corp.	6,854		238,862
Zoominfo Technologies, Inc. (a)	5,210		334,482	Gentherm, Inc. (a)	951		82,642
Essential formologios, Inc. (u)	3,210	_	930,219	LCI Industries	723		112,694
Media — 1.4%			, 50,217	Lear Corp.	1,711		313,027
Altice U.S.A., Inc. Class A (a)	6,532		105,688	Modine Manufacturing Co. (a)	1,521		15,347
ranco o.o.n., inc. claso n (a)	0,302		105,000				

See accompanying notes which are an integral part of the financial statements.

Common Stocks – continued						
	Shares	Value		Shares		Value
CONSUMER DISCRETIONARY — continued			Century Casinos, Inc. (a)	779	\$	9,488
Auto Components — continued			Choice Hotels International, Inc. (b)	930		145,071
Motorcar Parts of America, Inc. (a)	607	\$ 10,361	Churchill Downs, Inc.	991		238,732
Patrick Industries, Inc.	625	50,431	Chuy's Holdings, Inc. (a)	584		17,590
Standard Motor Products, Inc.	514	26,928	Cracker Barrel Old Country Store, Inc.	679		87,347
Stoneridge, Inc. (a)	835	16,483	Dave & Buster's Entertainment, Inc. (a)	1,103		42,355
Tenneco, Inc. (a)	2,156	24,363	Del Taco Restaurants, Inc.	1,035		12,886
The Goodyear Tire & Rubber Co. (a)	8,036	171,328	Denny's Corp. (a)	1,943		31,088
Veoneer, Inc. (a) (b)	2,942	104,382	Dine Brands Global, Inc.	509		38,587
Visteon Corp. (a)	801	89,023	Drive Shack, Inc. (a)	2,650		3,790
XPEL, Inc. (a)	452	30,863	El Pollo Loco Holdings, Inc. (a)	551		7,819
		2,390,785	Everi Holdings, Inc. (a)	2,621		55,958
Automobiles — 0.2%			Fiesta Restaurant Group, Inc. (a)	518		5,703
Harley-Davidson, Inc.	4,392	165,534	GAN Ltd. (a) (b)	1,156		10,624
Thor Industries, Inc. (b)	1,586	164,579	Golden Entertainment, Inc. (a)	558		28,196
Winnebago Industries, Inc.	964	72,223	Hilton Grand Vacations, Inc. (a)	2,556		133,193
Workhorse Group, Inc. (a) (b)	3,324	14,493	Hyatt Hotels Corp. Class A (a)	1,376		131,958
		416,829	Jack in the Box, Inc.	610		53,363
Distributors — 0.3%			Lindblad Expeditions Holdings (a)	966		15,070
Funko, Inc. (a)	684	12,859	Marriott Vacations Worldwide Corp.	1,221		206,325
LKQ Corp.	7,745	464,932	Monarch Casino & Resort, Inc. (a)	381		28,175
		477,791	Noodles & Co. (a)	974		8,834
Diversified Consumer Services — 0.8%			Norwegian Cruise Line Holdings Ltd. (a) (b)	10,591		219,657
2U, Inc. (a)	2,117	42,488	Papa John's International, Inc.	930		124,127
Adtalem Global Education, Inc. (a)	1,412	41,739	Planet Fitness, Inc. (a)	2,377		215,309
American Public Education, Inc. (a)	595	13,239	Playa Hotels & Resorts NV (a)	3,754		29,957
Aspen Group, Inc. (a) (b)	579	1,366	PlayAGS, Inc. (a)	1,014		6,885
Bright Horizons Family Solutions, Inc. (a)	1,733	218,150	RCI Hospitality Holdings, Inc.	202		15,732
Carriage Services, Inc.	495	31,898	Red Robin Gourmet Burgers, Inc. (a)	460		7,604
Frontdoor, Inc. (a)	2,452	89,866	Red Rock Resorts, Inc.	1,728		95,057
Graham Holdings Co.	114	71,801	Ruth's Hospitality Group, Inc. (a)	950		18,905
Grand Canyon Education, Inc. (a)	1,296	111,080	Scientific Games Corp. Class A (a)	2,760		184,451
H&R Block, Inc.	5,084	119,779	SeaWorld Entertainment, Inc. (a)	1,472		95,474
Houghton Mifflin Harcourt Co. (a)	3,544	57,058	Shake Shack, Inc. Class A (a)	1,098		79,232
Laureate Education, Inc. Class A	2,834	34,688	Six Flags Entertainment Corp. (a)	2,191		93,293
OneSpaWorld Holdings Ltd. (a) (b)	1,475	14,780	Texas Roadhouse, Inc. Class A	1,989		177,578
Perdoceo Education Corp. (a)	2,168	25,496	The Cheesecake Factory, Inc. (a) (b)	1,390		54,419
Regis Corp. (a)	695	1,209	Travel+Leisure Co.	2,462		136,075
Service Corp. International	4,805	341,107	Vail Resorts, Inc.	1,153		378,069
Strategic Education, Inc.	650	37,596	Wendy's Co.	5,091		121,420
Stride, Inc. (a)	1,163	38,763	Wingstop, Inc.	850		146,880
Terminix Global Holdings, Inc. (a)	3,571	161,516	Wyndham Hotels & Resorts, Inc.	2,667		239,097
Vivint Smart Home, Inc. Class A (a)	1,324	12,949	Wynn Resorts Ltd. (a)	3,012		256,140
WW International, Inc. (a)	1,441	23,243	Household Durables — 1.9%		_	6,208,996
Xpresspa Group, Inc. (a) (b)	2,510	 5,070	Bassett Furniture Industries, Inc.	282		4,729
Hall Barras and American		 1,494,881	Beazer Homes U.S.A., Inc. (a)	862		20,016
Hotels, Restaurants & Leisure — 3.2%	. 700		Casper Sleep, Inc. (a) (b)	855		5,711
Accel Entertainment, Inc. (a)	1,720	22,394	Cavco Industries, Inc. (a)	245		77,824
Airbnb, Inc. Class A	9,637	1,604,464	Century Communities, Inc.	245 874		71,624
ARAMARK Holdings Corp.	7,287	268,526	Dream Finders Homes, Inc.	549		10,678
Bally's Corp. (a)	812	30,905	Ethan Allen Interiors, Inc.	652		17,141
BJ's Restaurants, Inc. (a)	689	23,805	Flexsteel Industries, Inc.	209		5,614
Bloomin' Brands, Inc. (a)	2,252	47,247	GoPro, Inc. Class A (a)	3,762		38,786
Boyd Gaming Corp. (a)	2,341	153,499	Green Brick Partners, Inc. (a)	1,309		39,702
Brinker International, Inc. (a)	1,309	47,896	Helen of Troy Ltd. (a)	690		168,684
Carrols Restaurant Group, Inc.	928	2,747	,	5,0		. 55,001

Common Stocks - continued	Shares		Value		Shares		Value
CONCULED DISCORTIONARY AT A	Siluies		vuive	Cl C		ċ	
CONSUMER DISCRETIONARY — continued				Clarus Corp. Johnson Outdoors, Inc. Class A	727 216	\$	20,146 20,237
Household Durables — continued	240	ċ	7.0/0	Malibu Boats, Inc. Class A (a)	578		39,726
Hooker Furnishings Corp.	342	\$	7,962	MasterCraft Boat Holdings, Inc. (a)	582		16,488
Hovnanian Enterprises, Inc. Class A (a)	145		18,457	Mattel, Inc. (a)	9,984		215,255
Installed Building Products, Inc.	690 806		96,407	Nautilus, Inc. (a) (b)	958		5,873
iRobot Corp. (a) (b) KB Home	2,566		53,099 114,777	Polaris, Inc.	1,632		179,373
La-Z-Boy, Inc.	1,283		46,586	Smith & Wesson Brands, Inc.	1,375		24,475
Leggett & Platt, Inc.	3,794		156,161	Sturm, Ruger & Co., Inc.	485		32,990
LGI Homes, Inc. (a)	620		95,778	Vista Outdoor, Inc. (a)	1,642		75,647
Lovesac (a)	388		25,709	YETI Holdings, Inc. (a)	2,513		208,152
M.D.C. Holdings, Inc.	1,583		88,379	•	,		1,226,337
M/I Homes, Inc. (a)	809		50,304	Multiline Retail — 0.4%		_	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Meritage Homes Corp. (a)	1,076		131,337	Big Lots, Inc.	1,032		46,492
Mohawk Industries, Inc. (a)	1,599		291,306	Dillard's, Inc. Class A (b)	128		31,363
Newell Brands, Inc.	10,798		235,828	Franchise Group, Inc.	727		37,920
Purple Innovation, Inc. (a)	1,614		21,418	Kohl's Corp.	4,479		221,218
Skyline Champion Corp. (a)	1,506		118,944	Macy's, Inc.	8,937		233,971
Sonos, Inc. (a)	3,580		106,684	Nordstrom, Inc. (a)	3,137		70,959
Taylor Morrison Home Corp. (a)	3,561		124,493	Ollie's Bargain Outlet Holdings, Inc. (a) (b)	1,730		88,559
Tempur Sealy International, Inc.	5,627		264,638				730,482
Toll Brothers, Inc.	3,314		239,900	Specialty Retail — 3.0%			
TopBuild Corp. (a)	943		260,183	Abercrombie & Fitch Co. Class A (a)	1,764		61,440
TRI Pointe Homes, Inc. (a)	3,238		90,308	Academy Sports & Outdoors, Inc. (a)	2,494		109,487
Tupperware Brands Corp. (a)	1,491		22,797	Advance Auto Parts, Inc.	1,873		449,295
Universal Electronics, Inc. (a)	403		16,422	America's Car Mart, Inc. (a)	187		19,149
VOXX International Corp. (a)	443		4,505	American Eagle Outfitters, Inc. (b)	4,364		110,496
Vuzix Corp. (a) (b)	1,852		16,057	Asbury Automotive Group, Inc. (a)	553		95,520
Whirlpool Corp.	1,792		420,511	AutoNation, Inc. (a)	1,251		146,179
ZAGG, Inc. rights (a) (c)	548		49	Barnes & Noble Education, Inc. (a)	1,211		8,247
•		-	3,579,368	Bath & Body Works, Inc.	7,576		528,729
Internet & Direct Marketing Retail — 0.3%				Bed Bath & Beyond, Inc. (a)	2,990		43,594
1-800-FLOWERS.com, Inc. Class A (a)	806		18,836	Big 5 Sporting Goods Corp. (b)	596		11,330
CarParts.com, Inc. (a)	1,363		15,266	Boot Barn Holdings, Inc. (a)	841		103,485
Chewy, Inc. (a) (b)	2,483		146,423	Caleres, Inc.	1,165		26,422
Duluth Holdings, Inc. (a)	443		6,725	Camping World Holdings, Inc. (b)	1,243		50,217
Groupon, Inc. (a) (b)	522		12,090	Chico's FAS, Inc. (a)	3,579		19,255
Lands' End, Inc. (a)	310		6,085	Citi Trends, Inc. (a)	250		23,688
Liquidity Services, Inc. (a)	810		17,885	Conn's, Inc. (a)	576		13,548
Overstock.com, Inc. (a)	1,236		72,936	Designer Brands, Inc. Class A (a)	1,791		25,450
PetMed Express, Inc. (b)	598		15,105	Dick's Sporting Goods, Inc.	1,878		215,951
Poshmark, Inc.	419		7,136	Five Below, Inc. (a)	1,604		331,852
Quotient Technology, Inc. (a)	2,382		17,674	Floor & Decor Holdings, Inc. Class A (a)	3,015		391,980
Qurate Retail, Inc. Series A	10,483		79,671	Foot Locker, Inc.	2,580		112,565
Revolve Group, Inc. (a)	1,094		61,308	GameStop Corp. Class A (a) (b)	1,782		264,431
Shutterstock, Inc.	675		74,844	Gap, Inc.	6,226		109,889
Stitch Fix, Inc. (a)	2,062		39,013	Genesco, Inc. (a)	428 512		27,465 99,953
The RealReal, Inc. (a)	2,312		26,842	Group 1 Automotive, Inc. GrowGeneration Corp. (a)			
Waitr Holdings, Inc. (a) (b)	3,015		2,231	Guess?, Inc.	1,455 1,140		18,988 26,995
		_	620,070	Haverty Furniture Companies, Inc.	375		11,464
Leisure Products — 0.6%	0.53		FO 700	Hibbett, Inc.	433		31,146
Acushnet Holdings Corp.	957		50,798	Leslie's, Inc. (a)	3,730		88,252
American Outdoor Brands, Inc. (a)	451		8,988	Lithia Motors, Inc. Class A (sub. vtg.)	3,730 866		257,159
AMMO, Inc. (b)	2,342		12,764	Lumber Liquidators Holdings, Inc. (a)	913		15,585
Brunswick Corp.	2,218		223,419	MarineMax, Inc. (a)	597		35,247
Callaway Golf Co. (a)	3,353		92,006	amomun, me. (u)	311		03,277

Charles Char	Common Stocks – continued						
Special Post Information	Common Stocks - Commoed	Shares		Value		Shares	Value
Special Special Continued	CONSTIMED DISCRETIONARY — continued				Vera Bradley Inc. (a)	635	\$ 5,404
Manue, Name							
Marph 15.4, 1c. 16.0 13.5, 48.5 10.0 13.5, 48.5 10.0 13.5, 48.5 10.0 13.5, 48.5 10.0 13.0 10.0 10.0 13.	· · ·	951	ς	55 415	,	_,,,,,,	
Minton Moringo, Inc. (a) 2,328 111,211 1004. CONSIDER STRUMENT 2,329. See November Manning, Inc. (a) 3,247 18,197 1940. See November Manning, Inc. (a) 3,247 18,197 13,4377 134,4777 13	·		Ų				
One-Whene Parks Inc. Cleas A 277 17,855 277 17,855 277 17,855 277 17,855 277 18,954 277 18,954 277 18,954 277 18,954 28,955					TOTAL CONSUMER DISCRETIONARY		25,800,286
Part Og Holde, Inc. (a) 3,267 81,197 18,000 18							
Percise Altronative Group, Inc. 893 95,747 Seeranges. — 28% vol. 270 136,377 Ran-A-Kartics, Co. 1,737 83,445 celsius foldrings, inc. (c) 1,092 81,830 Sully Baurly Roldings, Inc. (c) 3,131 5,798 Morth Consolidated 133 37,557 Sully Baurly Roldings, Inc. (c) 3,131 5,798 Morth Consolidated 5,380 229,336 Shee Cornell, Inc. 5,159 20,728 Molation Cons Beneage, Co. Cline 8 5,380 229,336 Sheep Sumble Logh. 676 51,762 Molation Devening Corp. (t) 455 28,763 Sheep Sumble Logh. 676 51,762 Molation Devening Corp. (t) 455 28,733 Sheep Sumble Logh. 676 51,762 Molation Devening Corp. (t) 329 33,98 Sheep Sumble Logh. 676 51,762 Molation Devening Corp. (t) 453 32,93 33,98 Sheep Stander Logh. 676 51,762 Molation Devening Corp. (t) 453 43,02 43,02 43,02 43,02 43,02	•						
Parto Hearling & Wilmers Ca, Inc. (c) 2,372 46,592 888ton Boor Ca, Inc. Chars & (c) 270 188,577 188,478 188,674 187,475 187,47							
Benk-Rente, Inc. 1,737 83,465 Colaise febrillings, Inc. (c) 1,077 81,439 82,555 81 10 10 488 261,539 Confident febrillings (inc. Consideration 133 82,555 261) Eastly Pickflegs, Inc. (c) 3,31 3,778 Miller Regulators, Inc. (c) 3,33 30,001 Miller Regulators, Inc. (c) 3,53 30,001 40,000 3,53 30,001 40,000 3,53 30,001 40,000 3,55 28,755 30,000 40,000 3,277 3,389 40,000 3,277 3,389 40,000 3,277 3,389 40,000 4							
Set	•						
Soly Boardy Hablangs, Inc. (a) 3,13 5,7796 Moft Plagedlanes, Inc. (b) 533 30,001							
Space Spac							
Super Invalor Corp. (a)							
Sep Number Corp. (n)							
Semic Authonomine, Inc. Closs A (sub. vng.) 598 29.57 500th man of Warehouse Holdings, Inc. (a) 1,270 14.986 36.863 19.488					Newage, Inc. (a)	3,297	
Sports S							611,704
The Autors C. C., Inc. 892 21,988 Andrezons, Inc. 802 32,033 The Backde, Inc. 867 36,683 The Backde, Inc. 638 10,944 The Birkder, Inc. (a) 400 31,716 The Oiff Corp., Closs A (sub. vbg.) 638 10,944 The Oiff Corp. (a) 3,550 53,028 Birly Shinester Gutter (a) 341 2,795 Birly Sh. c. 654 10,536 Corps / Seneral Stores, Inc. 1,646 20,998 Birly Sh. c. 654 10,536 Corps / Seneral Stores, Inc. 1,646 20,998 Birly Sh. c. 654 17,654 Corps / Seneral Stores, Inc. 1,646 20,998 Birly Sh. c. 654 17,654 Corps / Seneral Stores, Inc. 1,646 20,998 Birly Sh. c. 654 17,654 Corps / Seneral Stores, Inc. 1,646 20,998 Birly Sh. c. 654 17,654 Corps / Seneral Stores, Inc. 1,646 20,998 Birly Sh. c. 654 17,654 Corps / Seneral Stores, Inc. 1,646 20,998 Birly Sh. c. 654 17,654 Corps / Seneral Stores, Inc. 1,646 20,998 Birly Sh. c. 654 10,536 Corps / Seneral Stores, Inc. 1,646 20,998 Birly Sh. c. 654 10,536 Corps / Seneral Stores, Inc. 1,646 20,998 Birly Sh. c. 1,646 17,952 Birly Sh. c. 1,646 17,952 Willows Source, Inc. (a) 1,997 22,594 Birly Sh. c. 1,646 1,998 Willows Source, Inc. (a) 1,998 24,548 Corps Holdings Lin. (a) 4,468 24,548 Corps Holdings Lin. (a) 4,464 24,548 Corps Holdings Lin. (a) 4,464 24,548 Corps Holdings Lin. (a) 4,464 24,548 Corps Holdings Lin. (a) 1,193 24,544 Corps Holdings Lin. (a) 1,193 24,544 Corps Holdings Lin. (a) 1,193 24,544 Corps Holdings Lin. (a) 1,194 24,544 Corps Holdings Lin. (b) 1,194 24,544 Corps Holdings Lin. (a) 1,194 24,544 Co							
The Buck (bn. kn. 867 36.883 BFs / Whelesene Club Holdings, Inc. (a) 3.75							
The Control Corp. Closs A (sub. vtg.)					3 ·	3,935	263,527
The Childran's Pince, Inc. (n)	•						
The OBP Corp. (a)		400					
Tilly's, Inc.							
Touch class of America LLC (a) 342 17,654 Chefs Warehouse (bodings (a) 97,3 32,401 Uhron Ouffhres, Inc. (a) 1,890 55,490 55,490 Groce Qubate Holding (op., (a) 2,433 68,805 Victoria's Secret & Co. (a) 2,152 119,522 Ingles Markets, Inc. Class A 422 36,435 Vacoria, Inc. (a) (b) 3,643 39,308 Natrual Groces by Vitamin Cottage, Inc. (a) 34,408 202,238 Williams-Stonom, Inc. (a) (b) 3,643 39,308 Natrual Groces by Vitamin Cottage, Inc. (b) 4,408 202,238 Williams-Stonom, Inc. (a) (b) 1,669 44,518 Villiams-Stonom, Inc. (a) (b) 1,700 1,700 Villiams-Stonom, Inc. (a) (b) 1,700 Villiams-Stonom, Inc. (a) (b) 1,700 Villiams-Stonom, Inc. (a) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c							
		342					
Victoria's Secret & Co. (a) 2,152 (b) 119,522 (b) Inglés Markets, Inc. Class A (b) 472 (b) 36,433 (b) 36,433 (b) 39,308 (b) Mutual Grozents by Variamic Grotage, Inc. 391 (b) 52,229 (b) 44,08 (b) 20,223 (b) 52,228 (b) 44,08 (b) 20,223 (b) 56,65 (b) 48,658 (b) 42,518 (b) 20,223 (b) 48,658 (b) 49,738 (b) 79,733 (b) 7	Urban Outfitters, Inc. (a)	1,890					
Vision, Inc. (a) (b) 3,643 39,388 Multiural Scrieers by Vitarian Lottinge, Inc. 391 5,572 Villams Schoren, Inc. 2,153 364,137 Performance Food Group Co. (a) 4,083 2020,283 Villams Schoren, Inc. 665 48,658 Villams Lottor, 665 38,3137 Villams Lottor, 665 38,538 Villams Lottor, 665 48,658 Villams Lottor, 665 68,658 Villams Lottor, 665 666 Villams	Victoria's Secret & Co. (a)	2,152					
Minemak Corp. 91 22,594 Price Smart, Inc. 665 48,658 24,618 24,518	Vroom, Inc. (a) (b)	3,643		39,308			
Minmark Corp. 91 22,594 PriceSmart, Inc. (a) 1,669 24,518 24,518 21,712 25,581,277 25,58							
Textiles, Apparel & Luxury Goods - 1.5% Sa31,777 SportranNash Co. 1,053 27,125 Sportran Streamer Market LLC (a) 3,293 97,736 222,006 222,016 222	Winmark Corp.	91					
Textiles, Apparel & Luxury Goods - 1.5% Textiles, Apparel & Luxury Goods - 1.5% Sports Teamers Marker LLC (a) 3.293 37,736 Corpi Holdings Ltd. (a) 4,354 282,618 U.S. Foods Holding Corp. (a) 6,374 222,016 Corter's, Inc. 1,261 127,638 United Natural Foods, Inc. (a) 1,598 78,430 33,204 Crocs, Inc. (a) 1,790 229,514 Topology Corp. (a) 7,740 299,516 Topology Corp. (b) 7,740 299,516 Topology Corp. (c) 7,413 14,540 B&G Foods, Inc. Class A (b) 1,807 55,529 Topology Corp. (c) 1,195 33,030 Beyond Meat, Inc. (a) (b) 1,726 112,466 Hanesbrands, Inc. 1,001 167,217 Bunge Ltd. 4,051 378,201 Calvo Growers, Inc. (a) 4,051 378,201 Calvo Growers, Inc. (a) 4,051 378,201 Calvo Growers, Inc. (b) 4,051 378,201 Calvo Growers, Inc. (b) 4,054 322,804 Calvo Growers, Inc. (b) 4,648 322,060 Carlod Growp, Inc. (c) 4,648 Carlod Growp, Inc. (c) 4,648 Carlod Growp, Inc. (c) 4,648 Carlod Growp, Inc. (c	Zumiez, Inc. (a)	653		31,337			
Carrie Nations Appare Carrie Nations Capri Holding Start (n)			_	5,831,277			
Columbia Sportswear Co. 1,061 127,638 Veis Markets, Inc. (a) 1,598 78,430 Columbia Sportswear Co. 1,004 97,830 Veis Markets, Inc. (b) 1,598 33,204 33,204 1,384,988 Veis Markets Sportswear Co. 1,004 97,830 Veis Markets, Inc. (a) 1,690 1,384,988 Veis Markets, Inc. (b) 1,807 55,529 Food Products = 1.5% Food Products =	Textiles, Apparel & Luxury Goods — 1.5%						
Cloumbin Sportswear Co. 1,004 97,830 Weis Markets, Inc. 504 33,204 1,384,988	Capri Holdings Ltd. (a)	4,354		282,618			
Total Constitution Sportswear Co. Total Const. Inc. (a) Total Const. Inc	Carter's, Inc.	1,261		127,638			
Food Products - 1.5% Food Products - 1.5% Food Products - 1.5%	Columbia Sportswear Co.	1,004		97,830	Wels Markets, Inc.	504	
Part	Crocs, Inc. (a)	1,790		229,514	F ID I . 150/		1,384,988
Second Meart, Inc. (a) (b) 1,726 112,466	Deckers Outdoor Corp. (a)	794		290,850		1.007	FF F00
Name plane of the flow of th	Fossil Group, Inc. (a)	1,413		14,540			
Note	G-III Apparel Group Ltd. (a)	1,195		33,030			
Lakeland Industries, Inc. (a) 248 5,382 Calavo Growers, Inc. 516 21,878 Levi Strauss & Co. Class A 2,620 65,579 Campbell Soup Co. 5,819 252,894 Movado Group, Inc. 507 21,208 Darling Ingredients, Inc. (a) 4,648 322,060 Oxford Industries, Inc. (b) 454 46,090 Flowers Foods, Inc. 5,703 156,661 PVH Corp. 2,043 217,886 Fresh Del Monte Produce, Inc. 941 25,972 Ralph Louren Corp. 1,393 165,572 Freshpet, Inc. (a) 1,246 118,706 Somsonite International SA (a) (d) 40,800 82,881 Hostess Brands, Inc. Class A (a) 3,710 75,758 Skechers U.S.A., Inc. Class A (sub. vtg.) (a) 3,866 167,784 Ingredion, Inc. 1,918 185,356 Steven Madden Ltd. 2,210 102,699 J& Snack Foods Corp. 424 66,975 Superior Group of Companies, Inc. 283 6,209 John B. Sanflippo & Son, Inc. 271 24,433 Index Armour, Inc.: Lamb Weston Holding	Hanesbrands, Inc.	10,001		167,217	•		
Levi Strauss & Co. Class A 2,620 65,579 Campbell Soup Co. 5,819 252,894 Movado Group, Inc. 507 21,208 Darling Ingredients, Inc. (a) 4,648 322,060 Oxford Industries, Inc. (b) 454 46,090 Flowers Foods, Inc. 5,703 156,661 PVH Corp. 2,043 217,886 Fresh Del Monte Produce, Inc. 941 25,972 Ralph Lauren Corp. 1,393 165,572 Freshpet, Inc. (a) 1,246 118,706 Samsonite International SA (a) (d) 40,800 82,881 Hostess Brands, Inc. Class A (a) 3,710 75,758 Skechers U.S.A., Inc. Class A (sub. vtg.) (a) 3,866 167,784 Ingredion, Inc. 1918 185,356 Steven Madden Ltd. 2,210 102,699 J& Sanck Foods Corp. 424 66,975 Superior Group of Companies, Inc. 2271 24,433 Ingestry, Inc. 1918 185,356 Laird Superfood, Inc. 1918 Laird Superfood, Inc. 1	Kontoor Brands, Inc.	1,332		68,265			
Movado Group, Inc. 507 21,208 Darling Ingredients, Inc. (a) 4,648 322,060 Oxford Industries, Inc. (b) 454 46,090 Flowers Foods, Inc. 5,703 156,661 PVH Corp. 2,043 217,886 Fresh Del Monte Produce, Inc. 941 25,972 Ralph Lauren Corp. 1,393 165,572 Freshpet, Inc. (a) 1,246 118,706 Samsonite International SA (a) (d) 40,800 82,881 Hostess Brands, Inc. Class A (a) 3,710 75,758 Skechers U.S.A., Inc. Class A (sub. vtg.) (a) 3,866 167,784 Ingredient, Inc. 1,918 185,356 Steven Madden Ltd. 2,210 102,699 J&J Snack Foods Corp. 424 66,975 Superior Group of Companies, Inc. 283 6,209 John B. Sanflippo & Son, Inc. 271 24,433 Ingestry, Inc. 7,996 324,638 Laird Superfood, Inc. (a) 87 1,134 Under Armour, Inc.: Lamb Weston Holdings, Inc. 4,159 263,597 Class C (non-vtg.) (a) 5,288 95,396 Landec Corp. (a) <td>Lakeland Industries, Inc. (a)</td> <td>248</td> <td></td> <td>5,382</td> <td></td> <td></td> <td></td>	Lakeland Industries, Inc. (a)	248		5,382			
Oxford Industries, Inc. (b) 454 46,090 Flowers Foods, Inc. 5,703 156,661 PVH Corp. 2,043 217,886 Fresh Del Monte Produce, Inc. 941 25,972 Ralph Lauren Corp. 1,393 165,572 Freshpet, Inc. (a) 1,246 118,706 Samsonite International SA (a) (d) 40,800 82,881 Hostess Brands, Inc. Class A (a) 3,710 75,758 Skechers U.S.A., Inc. Class A (sub. vtg.) (a) 3,866 167,784 Ingredion, Inc. 1,918 185,356 Steven Madden Ltd. 2,210 102,699 J&J Snack Foods Corp. 424 66,975 Superior Group of Companies, Inc. 283 6,209 John B. Sanfilippo & Son, Inc. 271 24,433 Tapestry, Inc. 7,996 324,638 Laird Superfood, Inc. (a) 87 1,134 Under Armour, Inc.: Lamb Weston Holdings, Inc. 4,159 263,597 Class A (sub. vtg.) (a) 6,017 127,500 Lancaster Colony Corp. 569 94,226 Class C (non-vtg.) (a) 5,288 95,396 Landed Corp. (a)	Levi Strauss & Co. Class A			65,579			
Description 49.7 (a),075 (b) Fresh Del Monte Produce, Inc. 941 (a),766 (b) 25,772 (b) PVH Corp. 2,043 (a) (d) 217,886 (b) Fresh Del Monte Produce, Inc. (a) 1,246 (a) (b) 118,706 (b) Samsonite International SA (a) (d) 40,800 (b) 82,881 (b) Hostess Brands, Inc. Class A (a) 3,710 (c) 75,758 (b) Skechers U.S.A., Inc. Class A (sub. vtg.) (a) 3,866 (c) 167,784 (c) Ingredion, Inc. (c) 1,918 (c) 185,356 (c) Steven Madden Ltd. 2,210 (c) 102,699 (c) Jan. Sanfilippo & Son, Inc. (c) 271 (c) 24,433 (c) Superior Group of Companies, Inc. 283 (c) 6,209 (c) John B. Sanfilippo & Son, Inc. (c) 271 (c) 24,433 (c) Ingestry, Inc. 1,134 (c) Laird Superfood, Inc. (a) 87 (c) 1,134 (c) Under Armour, Inc.: 1,134 (c) Landbeston Holdings, Inc. (d) 4,159 (c) 263,597 (c) Class A (sub. vtg.) (a) (a) (c) (a) (c) (c) (c) (c) (c) (c) (c) (c) (c) 569 (c) 94,226 (c) Class C (non-vtg.) (a) (c) (d) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	Movado Group, Inc.	507		21,208			
Ralph Lauren Corp. Samsonite International SA (a) (d) Skechers U.S.A., Inc. Class A (sub. vtg.) (a) Superior Group of Companies, Inc. Class A (sub. vtg.) (a) Class A (sub. vtg.) (a) Class A (sub. vtg.) (a) Class C (non-vtg.) (a) Special Corp. 1,246 118,706 118,7	Oxford Industries, Inc. (b)	454		46,090			
Samsonite International SA (a) (d) 40,800 82,881 Hostess Brands, Inc. Class A (a) 3,710 75,758 Skechers U.S.A., Inc. Class A (sub. vtg.) (a) 3,866 167,784 Ingredion, Inc. 1,918 185,356 Steven Madden Ltd. 2,210 102,699 J&J Snack Foods Corp. 424 66,975 Superior Group of Companies, Inc. 283 6,209 John B. Sanflippo & Son, Inc. 271 24,433 Tapestry, Inc. 7,996 324,638 Laird Superfood, Inc. (a) 87 1,134 Under Armour, Inc.: Lamb Weston Holdings, Inc. 4,159 263,597 Class A (sub. vtg.) (a) 5,288 95,396 Landec Corp. (a) 1,240 3,8043 Class C (non-vtg.) (a) 5,288 95,396 Ribitio (a) 1,240 1,240 1,240 Class C (non-vtg.) (a) 1,240 1,240 1,240 Class C (non-vtg.) (a) 1,240 1,240 Class C (non-vtg.) (a)	PVH Corp.	2,043		217,886			
Skechers U.S.A., Inc. Class A (sub. vtg.) (a) 3,866 167,784 Ingredion, Inc. 1,918 185,356 Steven Madden Ltd. 2,210 102,699 John B. Sanfilippo & Son, Inc. 271 24,433 Topestry, Inc. 7,996 324,638 Laird Superfood, Inc. (a) 87 1,134 Under Armour, Inc.: Lamb Weston Holdings, Inc. 4,159 263,597 Class A (sub. vtg.) (a) 5,288 95,396 Landec Corp. (a) 1,240 3,8043 Class C (non-vtg.) (a) 5,288 95,396 Riverse Delta Corp. (b) 1,240 1,240 Class C (non-vtg.) (a) 1,240 Class C	Ralph Lauren Corp.	1,393		165,572			
Steven Madden Ltd. 2,210 102,699 J8 J Snack Foods Corp. 424 66,975 Superior Group of Companies, Inc. 283 6,209 John B. Sanfilippo & Son, Inc. 271 24,433 Tapestry, Inc. 7,996 324,638 Laird Superfood, Inc. (a) 87 1,134 Under Armour, Inc.: Lamb Weston Holdings, Inc. 4,159 263,597 Class A (sub. vtg.) (a) 6,017 127,500 Lancaster Colony Corp. 569 94,226 Class C (non-vtg.) (a) 5,288 95,396 Landec Corp. (a) 1340 38,042	Samsonite International SA (a) (d)	40,800		82,881			
Superior Group of Companies, Inc. 283 6,209 John B. Sanfilippo & Son, Inc. 271 24,433 Tapestry, Inc. 7,996 324,638 Laird Superfood, Inc. (a) 87 1,134 Under Armour, Inc.: Lamb Weston Holdings, Inc. 4,159 263,597 Class A (sub. vtg.) (a) 6,017 127,500 Lancaster Colony Corp. 569 94,226 Class C (non-vtg.) (a) 5,288 95,396 Landec Corp. (a) 763 8,762 Placing C Park Corp. 1,240 38,043	Skechers U.S.A., Inc. Class A (sub. vtg.) (a)				•		
Tapestry, Inc. 203 324,638 Laird Superfood, Inc. (a) 87 1,134							
Under Armour, Inc.: Lamb Weston Holdings, Inc. 4,159 263,597 Class A (sub. vtg.) (a) 6,017 127,500 Lancaster Colony Corp. 569 94,226 Class C (non-vtg.) (a) 5,288 95,396 Landec Corp. (a) 763 8,469 Plantage Corp. (a) 1,340 38,043	Superior Group of Companies, Inc.	283		6,209			
Under Armour, Inc.: Lamb Weston Holdings, Inc. 4,159 263,597 Class A (sub. vtg.) (a) 6,017 127,500 Lancaster Colony Corp. 569 94,226 Class C (non-vtg.) (a) 5,288 95,396 Landec Corp. (a) 763 8,469 Plainting C Park Corp. 1,340 38,043		7,996					
Class A (sub. vtg.) (a) 6,017 127,500 Lancaster Colony Corp. 569 94,226 Class C (non-vtg.) (a) 5,288 95,396 Landec Corp. (a) 763 8,469	Under Armour, Inc.:				•		
Cluss C (1011-vig.) (u) 3,200 73,370 Dilatin/s Dilds Corp. (s) 1.240 29.042	Class A (sub. vtg.) (a)	6,017		127,500			
Unifi, Inc. (a) 441 10,209 Pilgrim's Pride Corp. (a) 1,349 38,042	Class C (non-vtg.) (a)	5,288		95,396			
	Unifi, Inc. (a)	441		10,209	riigrim's rride Corp. (a)	1,349	38,042

Common Stocks – continued	Shares		Value		Shares		Value
	Silares		value	H		ć	
CONSUMER STAPLES — continued				Helmerich & Payne, Inc.	3,071	\$	72,783
Food Products — continued				Liberty Oilfield Services, Inc. Class A (a)	3,002		29,119
Post Holdings, Inc. (a)	1,679	\$	189,274	Nabors Industries Ltd. (a)	232		18,813
Sanderson Farms, Inc.	601		114,839	Newpark Resources, Inc. (a)	2,574		7,568
Seaboard Corp.	7		27,545	Nextier Oilfield Solutions, Inc. (a)	4,215		14,963
Seneca Foods Corp. Class A (a)	199		9,542	NOV, Inc.	11,144		151,001
The Hain Celestial Group, Inc. (a)	2,371		101,028	Oceaneering International, Inc. (a)	2,741 1,924		31,001
The Simply Good Foods Co. (a)	2,430		101,015	Oil States International, Inc. (a) Patterson-UTI Energy, Inc.			9,562
Tootsie Roll Industries, Inc. (b)	542		19,637	3 7.	5,244		44,312
TreeHouse Foods, Inc. (a)	1,576		63,875	ProPetro Holding Corp. (a)	2,568 1,912		20,801
Vital Farms, Inc. (a)	702		12,678	RPC, Inc. (a)			8,680
Whole Earth Brands, Inc. Class A (a)	1,227	_	13,178	Select Energy Services, Inc. Class A (a)	2,014		12,547
			2,893,586	Solaris Oilfield Infrastructure, Inc. Class A	1,000		6,550
Household Products — 0.2%				TechnipFMC PLC (a)	12,064		71,419
Central Garden & Pet Co. (a)	290		15,263	TETRA Technologies, Inc. (a)	3,631		10,312
Central Garden & Pet Co. Class A (non-vtg.) (a)	1,120		53,592	Tidewater, Inc. (a)	1,265		13,548
Energizer Holdings, Inc.	1,749		70,135	Transocean Ltd. (United States) (a) (b)	16,679		46,034
Reynolds Consumer Products, Inc.	1,497		47,006	U.S. Silica Holdings, Inc. (a)	2,317	_	21,780
Spectrum Brands Holdings, Inc.	1,219		123,997	01.0 0.0 11.5 1 0.70		_	951,309
WD-40 Co.	395		96,633	Oil, Gas & Consumable Fuels — 2.7%	1 0/1		0.051
			406,626	Alto Ingredients, Inc. (a)	1,861		8,951
Personal Products — 0.3%				Antero Resources Corp. (a)	8,161		142,818
BellRing Brands, Inc. Class A (a) (b)	1,037		29,586	APA Corp.	10,825		291,084
Coty, Inc. Class A (a)	9,599		100,790	Arch Resources, Inc.	452		41,277
Edgewell Personal Care Co.	1,528		69,845	Berry Corp.	1,631		13,733
elf Beauty, Inc. (a)	1,377		45,730	Brigham Minerals, Inc. Class A	1,314		27,712
Herbalife Nutrition Ltd. (a)	2,910		119,106	Callon Petroleum Co. (a) (b)	1,128		53,298
Inter Parfums, Inc.	494		52,809	Centennial Resource Development, Inc. Class A (a) (b)	5,041		30,145
MediFast, Inc.	334		69,950	Civitas Resources, Inc.	891		43,632
Nu Skin Enterprises, Inc. Class A	1,429		72,522	Clean Energy Fuels Corp. (a) (b)	4,869		29,847
The Honest Co., Inc.	760		6,148	CNX Resources Corp. (a)	6,200		85,250
USANA Health Sciences, Inc. (a)	366		37,039	Comstock Resources, Inc. (a)	2,611		21,123
Veru, Inc. (a)	1,909		11,244	CONSOL Energy, Inc. (a)	946		21,484
			614,769	Continental Resources, Inc. (b)	1,685		75,421
Tobacco — 0.1%				Coterra Energy, Inc.	11,460		217,740
22nd Century Group, Inc. (a) (b)	4,437		13,710	Crescent Energy, Inc. Class A (a) (b)	800		10,144
Douglas Elliman, Inc. (a)	1,793		20,620	CVR Energy, Inc.	846		14,221
Turning Point Brands, Inc.	446		16,850	Delek U.S. Holdings, Inc. (a)	2,110		31,629
Universal Corp.	733		40,256	Denbury, Inc. (a)	1,438		110,136
Vector Group Ltd.	3,586		41,167	Devon Energy Corp.	18,035		794,442
			132,603	Diamondback Energy, Inc.	4,875		525,769
TOTAL CONCUMED CTABLEC			/ 044 07/	EQT Corp. (a)	7,901		172,321
TOTAL CONSUMER STAPLES		_	6,044,276	Equitrans Midstream Corp.	11,600		119,944
FUEDOV 0.00				Green Plains, Inc. (a)	1,537		53,426
ENERGY — 3.2%				HollyFrontier Corp.	4,266		139,839
Energy Equipment & Services — 0.5%	0.070		00.005	International Seaways, Inc. Kosmos Energy Ltd. (a)	1,248		18,321
Archrock, Inc.	3,863		28,895	0,	12,248		42,378
Aspen Aerogels, Inc. (a)	707		35,202	Laredo Petroleum, Inc. (a)	387		23,270
Bristow Group, Inc. (a)	697		22,074	Magnolia Oil & Gas Corp. Class A	4,132		77,971
Cactus, Inc.	1,640		62,533	Marathon Oil Corp.	22,591		370,944
Championx Corp. (a)	5,780		116,814	Matador Resources Co.	3,152		116,372
Core Laboratories NV	1,328		29,628	Murphy Oil Corp.	4,154		108,461
DMC Global, Inc. (a)	479		18,973	National Energy Services Reunited Corp. (a)	1,022		9,658
Dril-Quip, Inc. (a)	1,060		20,861	Northern Oil & Gas, Inc.	1,553		31,961
Expro Group Holdings NV (a) (b)	830		11,911	Ovintiv, Inc. Par Pacific Holdings, Inc. (a)	7,475 1,192		251,908 19,656
Helix Energy Solutions Group, Inc. (a)	4,367		13,625	i ai i acine molanigs, me. (u)	1,172		17,030

Common Stocks – continued	cl		v I		c l	
	Shares		Value	Di G II D I I	Shares	Value
ENERGY — continued				Dime Community Bancshares, Inc.	954	\$ 33,543
Oil, Gas & Consumable Fuels — continued				Eagle Bancorp, Inc.	900	52,506
PBF Energy, Inc. Class A (a)	2,594	\$	33,644	East West Bancorp, Inc.	4,068	320,070
PDC Energy, Inc.	2,827		137,901	Eastern Bankshares, Inc.	4,841	97,643
Peabody Energy Corp. (a)	2,424		24,410	Enterprise Financial Services Corp. FB Financial Corp.	1,135 1,026	53,447 44,959
Range Resources Corp. (a)	7,440		132,655		798	
Ranger Oil Corp. (a)	435		11,710	First Bancorp, North Carolina First Bancorp, Puerto Rico	5,989	36,485 82,528
Renewable Energy Group, Inc. (a)	1,442		61,198	First Bancshares, Inc.	659	25,451
Rex American Resources Corp. (a)	158		15,168	First Busey Corp. (b)	1,466	39,758
SM Energy Co.	3,474		102,414	First Citizens Bancshares, Inc.	205	170,117
Southwestern Energy Co. (a)	19,498		90,861	First Commonwealth Financial Corp.	2,662	42,832
Talos Energy, Inc. (a)	1,228		12,034	First Financial Bancorp, Ohio	2,721	66,338
Targa Resources Corp.	6,537		341,493	First Financial Bankshares, Inc.	3,679	187,040
Teekay Corp. (a)	1,822		5,721	First Financial Corp., Indiana	341	15,444
Teekay Tankers Ltd. (a) (b)	697		7,597	First Foundation, Inc.	1,211	30,105
Tellurian, Inc. (a) (b)	10,962		33,763	First Hawaiian, Inc.	3,704	101,230
Uranium Energy Corp. (a) (b)	6,294		21,085	First Horizon National Corp.	15,753	257,246
W&T Offshore, Inc. (a)	2,704		8,734	First Interstate Bancsystem, Inc.	1,010	41,077
World Fuel Services Corp.	1,800	_	47,646	First Merchants Corp.	1,539	64,469
		_	5,234,320	First Midwest Bancorp, Inc., Delaware	3,238	66,314
TOTAL ENERGY			6,185,629	Five Star Bancorp	174	5,220
TOTAL LINENGT		_	0,103,027	Flushing Financial Corp.	910	22,113
FINANCIALS — 15.9%				FNB Corp., Pennsylvania	9,102	110,407
Banks — 5.9%				Fulton Financial Corp.	4,623	78,591
1st Source Corp.	519		25,742	German American Bancorp, Inc.	764	29,781
Allegiance Bancshares, Inc.	553		23,742	Glacier Bancorp, Inc.	2,740	155,358
Ameris Bancorp	1,906		23,342 94,690	Great Southern Bancorp, Inc.	255	15,109
Associated Banc-Corp.	4,361		98,515	Great Western Bancorp, Inc.	1,531	51,993
Associated Battle-Corp. Atlantic Union Bankshares Corp.	2,198		81,963	Hancock Whitney Corp.	2,478	123,950
Banc of California, Inc.	1,337		26,232	Hanmi Financial Corp.	959	22,709
BancFirst Corp.	515		36,338	HarborOne Bancorp, Inc.	1,411	20,939
Bancorp, Inc., Delaware (a)	1,592		40,294	Heartland Financial U.S.A., Inc.	1,107	56,025
Bank of Hawaii Corp.	1,155		96,743	Heritage Commerce Corp.	1,871	22,340
Bank OZK	3,488		162,297	Heritage Financial Corp., Washington	955	23,340
BankUnited, Inc.	2,654		112,291	Hilltop Holdings, Inc.	1,767	62,092
Banner Corp.	983		59,639	Home Bancshares, Inc.	4,321	105,216
Berkshire Hills Bancorp, Inc.	1,360		38,665	HomeStreet, Inc.	633	32,916
BOK Financial Corp.	864		91,143	Hope Bancorp, Inc.	3,477	51,147
Brookline Bancorp, Inc., Delaware	2,146		34,744	Horizon Bancorp, Inc. Indiana	1,200	25,020
Cadence Bank	3,106		92,528	Independent Bank Corp.	687	16,399
Camden National Corp.	461		22,202	Independent Bank Corp., Massachusetts	946	77,127
Cathay General Bancorp	2,277		97,888	Independent Bank Group, Inc.	1,062	76,623
Central Pacific Financial Corp.	876		24,677	International Bancshares Corp.	1,517	64,306
CIT Group, Inc.	2,830		145,292	Investors Bancorp, Inc.	6,452	97,748
City Holding Co.	414		33,861	Lakeland Bancorp, Inc.	1,498	28,447
Columbia Banking Systems, Inc.	2,060		67,403	Lakeland Financial Corp.	725	58,102
Comerica, Inc.	3,840		334,080	Live Oak Bancshares, Inc.	879	76,728
Commerce Bancshares, Inc.	3,187		219,074	Meta Financial Group, Inc.	925	55,186
Community Bank System, Inc.	1,539		114,625	Midland States Bancorp, Inc.	578	14,329
Community Trust Bancorp, Inc.	438		19,101	National Bank Holdings Corp.	842	36,997
ConnectOne Bancorp, Inc.	1,052		34,411	NBT Bancorp, Inc.	1,219	46,956
CrossFirst Bankshares, Inc. (a)	1,145		17,873	Nicolet Bankshares, Inc. (a)	321	27,526
Cullen/Frost Bankers, Inc.	1,622		204,486	OceanFirst Financial Corp.	1,664	36,941
Customers Bancorp, Inc. (a)	885		57,852	OFG Bancorp	1,524	40,477
CVB Financial Corp.	3,626		77,633	Old National Bancorp, Indiana	4,691	85,001
CVD Entuncial Corp.	3,020		11,000	ola Manonai pancorp, maiana	1,071	03,001

See accompanying notes which are an integral part of the financial statements.

Common Stocks – continued	Shares		Value		Channe		Value
	Snares		value	nl I ()	Shares	ć	
FINANCIALS — continued				Blucora, Inc. (a)	1,404	\$	24,317
Banks — continued	500		05.000	BrightSphere Investment Group, Inc. Carlyle Group LP	1,775 3,963		45,440 217,569
Origin Bancorp, Inc.	583	\$	25,022	Choe Global Markets, Inc.	3,763		398,633
Pacific Premier Bancorp, Inc.	2,720		108,882	Cohen & Steers, Inc.	711		65,775
PacWest Bancorp Park National Corp. (b)	3,350 399		151,320 54,787	Coinbase Global, Inc. (a)	815		205,682
Peoples Bancorp, Inc.	682		21,694	Cowen Group, Inc. Class A	826		29,819
Peoples United Financial, Inc.	12,266		218,580	Diamond Hill Investment Group, Inc.	87		16,898
Pinnacle Financial Partners, Inc.	2,185		208,668	Donnelley Financial Solutions, Inc. (a)	895		42,190
Popular, Inc.	2,308		189,348	Evercore, Inc. Class A	1,140		154,869
Preferred Bank, Los Angeles	424		30,439	FactSet Research Systems, Inc.	1,082		525,863
Prosperity Bancshares, Inc.	2,653		191,812	Federated Hermes, Inc.	2,840		106,727
QCR Holdings, Inc.	440		24,640	Focus Financial Partners, Inc. Class A (a)	1,436		85,758
Renasant Corp.	1,600		60,720	Franklin Resources, Inc.	8,063		270,030
S&T Bancorp, Inc.	1,078		33,979	Greenhill & Co., Inc.	447		8,015
Sandy Spring Bancorp, Inc.	1,351		64,956	Hamilton Lane, Inc. Class A	976		101,133
Seacoast Banking Corp., Florida	1,580		55,916	Houlihan Lokey	1,456		150,725
ServisFirst Bancshares, Inc.	1,422		120,785	Interactive Brokers Group, Inc.	2,513		199,582
Signature Bank	1,741		563,161	Invesco Ltd.	9,791		225,389
Silvergate Capital Corp. (a)	760		112,632	Janus Henderson Group PLC Jefferies Financial Group, Inc.	4,947 5,647		207,477 219,104
Simmons First National Corp. Class A	3,096		91,580	Lazard Ltd. Class A	3,228		140,838
Southside Bancshares, Inc.	943		39,436	LPL Financial	2,301		368,367
Southstate Corp.	2,008		160,861	Moelis & Co. Class A	1,763		110,205
Sterling Bancorp Stock Yards Bancorp, Inc.	5,527 712		142,541 45,483	Morningstar, Inc.	680		232,553
Synovus Financial Corp.	4,202		201,150	Open Lending Corp. (a)	2,969		66,743
Texas Capital Bancshares, Inc. (a)	1,451		87,423	Oppenheimer Holdings, Inc. Class A (non-vtg.)	266		12,334
Tompkins Financial Corp.	319		26,662	Piper Jaffray Companies	423		75,510
TowneBank	1,846		58,315	PJT Partners, Inc.	732		54,234
Trico Bancshares	811		34,841	Sculptor Capital Management, Inc. Class A	564		12,041
TriState Capital Holdings, Inc. (a)	812		24,571	SEI Investments Co.	3,078		187,573
Triumph Bancorp, Inc. (a)	688		81,927	StepStone Group, Inc. Class A	1,170		48,637
Trustmark Corp.	1,775		57,617	Stifel Financial Corp.	3,010		211,964
UMB Financial Corp.	1,231		130,621	StoneX Group, Inc. (a)	490		30,013
Umpqua Holdings Corp.	6,266		120,558	Tradeweb Markets, Inc. Class A	3,028		303,224
United Bankshares, Inc., West Virginia	3,696		134,091	Victory Capital Holdings, Inc.	489		17,863
United Community Bank, Inc.	2,482		89,203	Virtu Financial, Inc. Class A	2,629		75,794
Univest Corp. of Pennsylvania	910		27,227	Virtus Investment Partners, Inc.	201		59,717
Valley National Bancorp	11,645		160,119	WisdomTree Investments, Inc.	2,755	_	16,861
Veritex Holdings, Inc.	1,422		56,567	C F: 0.70/		-	6,523,693
Washington Trust Bancorp, Inc.	520		29,312	Consumer Finance — 0.7%	25/		17/ 04/
Webster Financial Corp.	2,597		145,016	Credit Acceptance Corp. (a) (b)	256 554		176,046
WesBanco, Inc.	1,863		65,186	CURO Group Holdings Corp. Encore Capital Group, Inc. (a)	334 849		8,870 52,731
Westamerica Bancorp.	738		42,605	Encore Capital Group, Inc. (a) Enova International, Inc. (a)	1,010		41,370
Western Alliance Bancorp.	2,990		321,874	EZCORP, Inc. (non-vtg.) Class A (a)	1,634		12,043
Wintrust Financial Corp.	1,633		148,309	FirstCash Holdings, Inc.	1,160		86,780
Zions Bancorp NA	4,647	_	293,505 11,321,326	Green Dot Corp. Class A (a)	1,539		55,773
Capital Markets — 3.4%		_	11,321,320	LendingClub Corp. (a)	2,829		68,405
Affiliated Managers Group, Inc.	1,180		194,122	LendingTree, Inc. (a)	328		40,213
Annialea Management LLC Class A	6,004		434,870	Navient Corp.	4,802		101,898
Ares Management Corp.	4,679		380,262	Nelnet, Inc. Class A	557		54,408
Artisan Partners Asset Management, Inc.	1,855		88,372	OneMain Holdings, Inc.	2,938		147,018
Assetmark Financial Holdings, Inc. (a)	537		14,075	PRA Group, Inc. (a)	1,356		68,085
B. Riley Financial, Inc.	463		41,142	PROG Holdings, Inc. (a)	1,909		86,115
BGC Partners, Inc. Class A	9,760		45,384	SLM Corp.	8,795		172,998
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Common Storley continued					
Common Stocks - continued	Shares	Value		Shares	Value
FINANCIAIC : I	Siluios	Value	Panaiscance Do Haldings Ltd	1,351	
FINANCIALS — continued			RenaissanceRe Holdings Ltd.	1,142	\$ 228,765 128,018
Consumer Finance — continued			RLI Corp. Root, Inc. (a)	2,474	7,669
Upstart Holdings, Inc.	1,322	\$ 200,019	Safety Insurance Group, Inc.	417	35,458
World Acceptance Corp. (a)	119	29,206	Selective Insurance Group, Inc.	1,723	141,183
Di di la cola cola		1,401,978	Selectquote, Inc. (a)	3,569	32,335
Diversified Financial Services — 0.4%	000	14.007	Siriuspoint Ltd. (a)	2,637	21,439
A-Mark Precious Metals, Inc.	233	14,236	Stewart Information Services Corp.	758	60,435
Cannae Holdings, Inc. (a)	2,393	84,114		402	
Equitable Holdings, Inc.	10,985	360,198	Trean Insurance Group, Inc. (a) Trupanion, Inc. (a)	961	3,582 126,881
Voya Financial, Inc.	3,266	216,568	United Fire Group, Inc.	648	15,027
		675,116	Universal Insurance Holdings, Inc.	890	15,027
Insurance — 3.7%	227	0.45.000	Unum Group	5,854	143,833
Alleghany Corp. (a)	397	265,033	W.R. Berkley Corp.	4,012	330,549
AMBAC Financial Group, Inc. (a)	1,293	20,753		4,012	89,223
American Equity Investment Life Holding Co.	2,340	91,073	White Mountains Insurance Group Ltd.	00	6,996,921
American Financial Group, Inc.	1,896	260,359	Mantagera David Faterta Inscretarional Tourista 1 00/		0,770,721
American National Group, Inc.	369	69,682	Mortgage Real Estate Investment Trusts — 1.0%	350	2 500
Amerisafe, Inc.	518	27,884	AG Mortgage Investment Trust, Inc.		3,588
Argo Group International Holdings, Ltd.	975	56,657	AGNC Investment Corp.	15,028	226,021
Assurant, Inc.	1,686	262,780	Annaly Capital Management, Inc.	41,271	322,739
Assured Guaranty Ltd.	2,074	104,115	Apollo Commercial Real Estate Finance, Inc.	3,983	52,416
Axis Capital Holdings Ltd.	2,196	119,616	Arbor Realty Trust, Inc.	4,121	75,497
Brighthouse Financial, Inc. (a)	2,375	123,025	Ares Commercial Real Estate Corp.	1,361	19,789
Brown & Brown, Inc.	6,711	471,649	Armour Residential REIT, Inc. (b)	2,356	23,112
BRP Group, Inc. (a)	1,487	53,696	Blackstone Mortgage Trust, Inc.	4,473	136,963
CNO Financial Group, Inc.	3,604	85,919	BrightSpire Capital, Inc.	2,792	28,646
eHealth, Inc. (a)	683	17,417	Broadmark Realty Capital, Inc.	3,911	36,881
Employers Holdings, Inc.	836	34,594	Cherry Hill Mortgage Investment Corp. (b)	447	3,697
Enstar Group Ltd. (a)	355	87,894	Chimera Investment Corp.	6,708	101,157
Erie Indemnity Co. Class A	714	137,559	Dynex Capital, Inc.	1,038	17,345
Everest Re Group Ltd.	1,141	312,543	Ellington Financial LLC	1,403	23,977
Fidelity National Financial, Inc.	8,170	426,311	Franklin BSP Realty Trust, Inc.	914	13,655
First American Financial Corp.	3,142	245,799	Granite Point Mortgage Trust, Inc.	1,439	16,851
Genworth Financial, Inc. Class A (a)	14,156	57,332	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	2,262	120,157
Globe Life, Inc.	2,668	250,045	Invesco Mortgage Capital, Inc. (b)	8,443	23,472
GoHealth, Inc. (a)	1,972	7,474	KKR Real Estate Finance Trust, Inc.	1,175	24,475
Goosehead Insurance	555	72,194	Ladder Capital Corp. Class A	3,186	38,200
Greenlight Capital Re, Ltd. (a)	911	7,142	MFA Financial, Inc.	11,213	51,131
Hanover Insurance Group, Inc.	1,020	133,681	New Residential Investment Corp.	13,330	142,764
HCI Group, Inc.	186	15,538	New York Mortgage Trust, Inc.	10,720	39,878
Heritage Insurance Holdings, Inc.	660	3,881	Orchid Island Capital, Inc.	3,733	16,799
Horace Mann Educators Corp.	1,162	44,969	PennyMac Mortgage Investment Trust	2,816	48,801
James River Group Holdings Ltd.	1,095	31,547	Ready Capital Corp.	1,775	27,743
Kemper Corp.	1,712	100,648	Redwood Trust, Inc.	3,124	41,206
Kinsale Capital Group, Inc.	617	146,778	Starwood Property Trust, Inc.	8,415	204,485
Lemonade, Inc. (a) (b)	1,096	46,153	TPG RE Finance Trust, Inc.	1,827	22,509
Lincoln National Corp.	5,060	345,396	Two Harbors Investment Corp.	8,873	51,197
Loews Corp.	5,751	332,178	Western Asset Mortgage Capital Corp.	1,882	3,971
MBIA, Inc. (a) (b)	1,427	22,532	The first than the second		1,959,122
Mercury General Corp.	742	39,371	Thrifts & Mortgage Finance — 0.8%	3 505	04.1.5
National Western Life Group, Inc.	65	13,939	Axos Financial, Inc. (a)	1,505	84,145
Old Republic International Corp.	8,118	199,540	Capital Federal Financial, Inc.	3,565	40,391
Palomar Holdings, Inc. (a)	716	46,375	Columbia Financial, Inc. (a)	1,101	22,967
Primerica, Inc.	1,131	173,348	Essent Group Ltd.	3,205	145,924
ProAssurance Corp.	1,586	40,126	Federal Agricultural Mortgage Corp. Class C (non-vtg.)	273	33,833
Reinsurance Group of America, Inc.	1,944	212,849	Flagstar Bancorp, Inc.	1,512	72,485

Common Stocks – continued						
	Shares		Value		Shares	Value
FINANCIALS — continued				Applied Genetic Technologies Corp. (a)	1,057	\$ 2,008
Thrifts & Mortgage Finance — continued				Applied Molecular Transport, Inc. (a)	452	6,319
Kearny Financial Corp.	2,359	\$	31,257	Applied Therapeutics, Inc. (a)	476	4,260
Merchants Bancorp	482		22,813	Arbutus Biopharma Corp. (a)	1,874	7,290
MGIC Investment Corp.	9,700		139,874	Arcturus Therapeutics Holdings, Inc. (a)	602	22,280
Mr. Cooper Group, Inc. (a)	2,461		102,402	Arcus Biosciences, Inc. (a)	1,339	54,189
New York Community Bancorp, Inc.	13,300		162,393	Arcutis Biotherapeutics, Inc. (a)	807	16,737
NMI Holdings, Inc. (a)	2,416		52,790	Ardelyx, Inc. (a) (b)	2,000	2,200
Northfield Bancorp, Inc.	1,410		22,786	Arena Pharmaceuticals, Inc. (a)	1,752	162,831
Northwest Bancshares, Inc.	3,583		50,735	Arrowhead Pharmaceuticals, Inc. (a)	2,990	198,237
Ocwen Financial Corp. (a)	238		9,513	Assembly Biosciences, Inc. (a)	1,110	2,586
PennyMac Financial Services, Inc.	960		66,989	Atara Biotherapeutics, Inc. (a)	2,302	36,280
Premier Financial Corp.	1,033		31,930	Athenex, Inc. (a)	2,095	2,849
Provident Financial Services, Inc.	2,195		53,163	Athersys, Inc. (a)	5,280	4,766
Radian Group, Inc.	5,291		111,799	Atreca, Inc. (a) (b)	770	2,333
Rocket Companies, Inc.	3,913		54,782	Avalo Therapeutics, Inc. (a)	1,151	1,957
TFS Financial Corp.	1,444		25,804	Avid Bioservices, Inc. (a)	1,725	50,336
Trustco Bank Corp., New York	595		19,819	Avidity Biosciences, Inc. (a)	1,207	28,690
Walker & Dunlop, Inc.	837		126,287	Avita Medical, Inc. (a)	694	8,314
Washington Federal, Inc.	1,938		64,690	AVROBIO, Inc. (a)	1,019	3,923
Waterstone Financial, Inc.	565		12,351	Beam Therapeutics, Inc. (a)	1,256	100,091
WSFS Financial Corp.	1,359		68,113	BeyondSpring, Inc. (a)	494	2,238
		_	1,630,035	BioAtla, Inc.	477	9,364
TOTAL FINANCIALC			20 500 101	BioCryst Pharmaceuticals, Inc. (a) (b)	5,063	70,123
TOTAL FINANCIALS		_	30,508,191	Biohaven Pharmaceutical Holding Co. Ltd. (a)	1,657	228,351
HEATH CARE 11 /0/				BioXcel Therapeutics, Inc. (a)	555 430	11,283
HEALTH CARE — 11.6%				Black Diamond Therapeutics, Inc. (a) (b)		2,292
Biotechnology – 4.5%	/15		15.770	bluebird bio, Inc. (a)	1,847	18,452
2seventy bio, Inc. (a)	615		15,762	Blueprint Medicines Corp. (a)	1,684 362	180,373
4D Molecular Therapeutics, Inc.	594		13,032	Bolt Biotherapeutics, Inc. (b)		1,774
Abeona Therapeutics, Inc. (a)	1,827		616	BrainStorm Cell Therpeutic, Inc. (a)	684	2,736
ACADIA Pharmaceuticals, Inc. (a)	3,352		78,236	BridgeBio Pharma, Inc. (a) (b)	3,132	52,242
ADMA Biologics, Inc. (a)	2,443		3,445	Burning Rock Biotech Ltd. ADR (a)	1,350	12,866
Adverum Biotechnologies, Inc. (a)	2,586		4,551	C4 Therapeutics, Inc. (a) Calithera Biosciences, Inc. (a)	1,059	34,100
Aeglea BioTherapeutics, Inc. (a)	1,109		5,268	·	2,080 497	1,384
Agenus, Inc. (a)	6,176		19,887	Capricor Therapeutics, Inc. (a) (b)		1,456
Agios Pharmaceuticals, Inc. (a)	1,672		54,959	CareDx, Inc. (a) Catalyst Biosciences, Inc. (a)	1,509 796	68,629 728
Akebia Therapeutics, Inc. (a)	4,962		11,214			
Akero Therapeutics, Inc. (a) (b)	716		15,143	Catalyst Pharmaceutical Partners, Inc. (a) Cel-Sci Corp. (a) (b)	3,062	20,730
Akouos, Inc. (a)	809		6,877	·	1,203	8,541
Albireo Pharma, Inc. (a)	562		13,089	Celldex Therapeutics, Inc. (a)	1,303	50,348
Aldeyra Therapeutics, Inc. (a)	1,302		5,208	ChemoCentryx, Inc. (a)	1,399 2,248	50,938 14,455
Alector, Inc. (a)	1,597		32,978	Chinerix, Inc. (a)		
Aligos Therapeutics, Inc. (a) (b)	577		6,849	Chinook Therapeutics, Inc. (a)	1,094 613	17,843
Alkermes PLC (a)	4,629		107,671	Clene, Inc. (a) (b)		2,513
Allakos, Inc. (a)	1,005		9,839	Clovis Oncology, Inc. (a) (b)	3,312 522	8,976
Allogene Therapeutics, Inc. (a)	2,017		30,094	Codiak Biosciences, Inc. (a) Coherus BioSciences, Inc. (a)	1,916	5,815 30.570
Allovir, Inc. (a)	838		10,844		912	30,579
Altimmune, Inc. (a)	964		8,830	Concert Pharmaceuticals, Inc. (a) Corbus Pharmaceuticals Holdings, Inc. (a)	2,016	2,873
ALX Oncology Holdings, Inc. (a)	601		12,915		2,016 485	1,241
Amicus Therapeutics, Inc. (a)	6,886		79,533	Cortexyme, Inc. (a) (b)	485 842	6,121
AnaptysBio, Inc. (a)	493		17,132	Crinetics Pharmaceuticals, Inc. (a)		23,921
Anavex Life Sciences Corp. (a) (b)	2,140		37,108	Cue Biopharma, Inc. (a)	772 690	8,731
Anika Therapeutics, Inc. (a)	449		16,088	Cullinan Oncology, Inc.		10,647
Annexon, Inc. (a)	737		8,468	Cyclerion Therapeutics, Inc. (a)	745 2,373	1,281
Apellis Pharmaceuticals, Inc. (a)	2,044		96,640	Cytokinetics, Inc. (a)	۷,۵/۵	108,161

Commercial and a series of							
Common Stocks – continued	Shares		Value		Shares		Value
HEALTH CARE and invest	Jilulos		Yuloc	Keros Therapeutics, Inc. (a)	375	\$	21,941
HEALTH CARE — continued				Kiniksa Pharmaceuticals Ltd. (a)	723	Ų	8,510
Biotechnology — continued	1.0//	ċ	0.000	Kinnate Biopharma, Inc. (b)	381		6,751
CytomX Therapeutics, Inc. (a)	1,866	\$	8,080	Kodiak Sciences, Inc. (a)	969		82,152
Deciphera Pharmaceuticals, Inc. (a)	1,129		11,030	Kronos Bio, Inc. (a)	1,170		15,900
Denali Therapeutics, Inc. (a)	2,655		118,413	Krystal Biotech, Inc. (a)	519		36,304
DermTech, Inc. (a) (b)	749		11,834	Kura Oncology, Inc. (a)	1,817		25,438
Dynava Technologies Corp. (a) (b)	3,029		42,618	Kymera Therapeutics, Inc. (a)	1,012		64,252
Dyne Therapeutics, Inc. (a)	817		9,714	Ligand Pharmaceuticals, Inc. Class B (a)	475		73,369
Eagle Pharmaceuticals, Inc. (a)	347		17,669	Lineage Cell Therapeutics, Inc. (a)	2,743		6,720
Editas Medicine, Inc. (a) (b)	1,919 982		50,949	Macrogenics, Inc. (a)	1,527		24,508
Eiger Biopharmaceuticals, Inc. (a)			5,097	Madrigal Pharmaceuticals, Inc. (a) (b)	341		28,896
Emergent BioSolutions, Inc. (a)	1,375		59,771	Magenta Therapeutics, Inc. (a)	1,320		5,848
Enanta Pharmaceuticals, Inc. (a)	541		40,456	MannKind Corp. (a) (b)	7,332		32,041
Epizyme, Inc. (a)	2,896		7,240	Matinas BioPharma Holdings, Inc. (a)	3,943		3,982
Exelixis, Inc. (a)	9,038		165,215	MediciNova, Inc. (a) (b)	1,198		3,211
Fate Therapeutics, Inc. (a)	2,320		135,743	MEI Pharma, Inc. (a)	2,645		7,062
FibroGen, Inc. (a)	2,506		35,335	Mersana Therapeutics, Inc. (a)	1,720		10,698
Foghorn Therapeutics, Inc. (a)	599		13,699	Mirati Therapeutics, Inc. (a)	1,720		193,337
Forma Therapeutics Holdings, Inc. (a)	892		12,684	Mirum Pharmaceuticals, Inc. (a)	378		6,029
Fortress Biotech, Inc. (a)	2,100		5,250	Molecular Templates, Inc. (a)	1,196		4,688
Frequency Therapeutics, Inc. (a) (b)	1,035		5,310	Morphic Holding, Inc. (a)	745		35,298
G1 Therapeutics, Inc. (a) (b)	954		9,740	Mustang Bio, Inc. (a)	1,700		2,822
Generation Bio Co. (a)	1,258		8,907	Myriad Genetics, Inc. (a)	2,292		63,259
Geron Corp. (a)	9,020		11,004	Natera, Inc. (a)	2,500		233,475
Global Blood Therapeutics, Inc. (a)	1,631		47,739	Neoleuk in Therapeutics, Inc. (a)	938		4,521
GlycoMimetics, Inc. (a)	1,117		1,608	Neubase Therapeutics, Inc. (a)	497		1,397
Gossamer Bio, Inc. (a)	1,578		17,847	Neurocrine Biosciences, Inc. (a)	2,719		231,577
Gt Biopharma, Inc. (a)	549		1,674	NextCure, Inc. (a)	420		2,520
Halozyme Therapeutics, Inc. (a)	4,081		164,097	Nkarta, Inc. (a)	492		7,552
Harpoon Therapeutics, Inc. (a)	639		4,824	Nurix Therapeutics, Inc. (a)	1,147		33,206
Heat Biologics, Inc. (a)	768		2,335	Olema Pharmaceuticals, Inc. (a)	839		7,853
Heron Therapeutics, Inc. (a) (b)	2,935		26,797	Oncorus, Inc. (a) (b)	276		1,455
Homology Medicines, Inc. (a)	1,147		4,175	Opko Health, Inc. (a) (b)	11,740		56,469
iBio, Inc. (a)	6,945		3,813	ORIC Pharmaceuticals, Inc. (a)	907		13,333
Ideaya Biosciences, Inc. (a)	940		22,222	Ovid Therapeutics, Inc. (a)	1,148		3,685
IGM Biosciences, Inc. (a) (b)	211		6,189	Oyster Point Pharma, Inc. (a) (b)	374		6,829
Immatics NV (a)	864		11,612	Palatin Technologies, Inc. (a) (b)	5,190		2,655
ImmunityBio, Inc. (a)	1,882		11,443	Passage Bio, Inc. (a)	1,095		6,953
ImmunoGen, Inc. (a)	5,285		39,215	PDL BioPharma, Inc. (a) (c)	2,200		5,434
Immunovant, Inc. (a)	1,039		8,852	PMV Pharmaceuticals, Inc. (a)	778		17,972
Inhibrx, Inc. (a)	586		25,591	Poseida Therapeutics, Inc. (a)	949		6,463
Inovio Pharmaceuticals, Inc. (a) (b)	5,741		28,648	Praxis Precision Medicines, Inc. (a)	1,003		19,759
Inozyme Pharma, Inc. (a)	177		1,207	Precigen, Inc. (a) (b)	2,696		10,002
Insmed, Inc. (a)	3,304		90,001	Precision BioSciences, Inc. (a)	1,226		9,072
Intellia Therapeutics, Inc. (a)	1,958 779		231,514	Prelude Therapeutics, Inc. (a) (b)	341		4,245
Intercept Pharmaceuticals, Inc. (a) (b)			12,690	Protagonist Therapeutics, Inc. (a)	1,338		45,760
Invitae Corp. (a)	5,736		87,589	Prothena Corp. PLC (a)	995		49,153
Ionis Pharmaceuticals, Inc. (a)	4,044		123,059	PTC Therapeutics, Inc. (a)	2,021		80,496
Iovance Biotherapeutics, Inc. (a)	3,865		73,783	Puma Biotechnology, Inc. (a)	1,133		3,444
Ironwood Pharmaceuticals, Inc. Class A (a)	4,559		53,158	Radius Health, Inc. (a)	1,432		9,909
iTeos Therapeutics, Inc. (a)	574		26,725	RAPT Therapeutics, Inc. (a)	560		20,569
Iveric Bio, Inc. (a)	2,853		47,702	Recro Pharma, Inc. (a)	599		1,024
Jounce Therapeutics, Inc. (a)	1,075		8,976	REGENXBIO, Inc. (a)	1,051		34,368
Kalvista Pharmaceuticals, Inc. (a)	508		6,721	Relay Therapeutics, Inc. (a)	1,031		54,787
Karuna Therapeutics, Inc. (a)	627		82,137	Repligen Corp. (a)	1,764		388,520
Karyopharm Therapeutics, Inc. (a) (b)	2,035		13,085	nopilyon corp. (u)	1,40/		000,320

Common Stanley continued							
Common Stocks - continued	Shares		Value		Shares		Value
HEALTH CARE — continued				Zentalis Pharmaceuticals, Inc. (a)	1,044	\$	87,759
Biotechnology — continued				ZIOPHARM Oncology, Inc. (a) (b)	6,667	•	7,267
Replimune Group, Inc. (a)	774	\$	20,975	Sin a cover	,,,,,	_	8,685,218
Revolution Medicines, Inc. (a)	1,779	Ý	44,777	Health Care Equipment & Supplies — 2.3%			
Rhythm Pharmaceuticals, Inc. (a)	1,146		11,437	Accelerate Diagnostics, Inc. (a) (b)	890		4,646
Rigel Pharmaceuticals, Inc. (a)	5,117		13,560	Accuray, Inc. (a)	2,885		13,761
Rocket Pharmaceuticals, Inc. (a) (b)	1,317		28,750	Acutus Medical, Inc. (a)	717		2,445
Rubius Therapeutics, Inc. (a) (b)	1,274		12,332	Alphatec Holdings, Inc. (a)	2,080		23,774
Sage Therapeutics, Inc. (a)	1,485		63,172	Angiodynamics, Inc. (a)	1,164		32,103
Sangamo Therapeutics, Inc. (a)	3,666		27,495	Aspira Women's Health, Inc. (a)	1,887		3,340
Sarepta Therapeutics, Inc. (a)	2,289		206,124	Atricure, Inc. (a)	1,315		91,432
Scholar Rock Holding Corp. (a)	800		19,872	Atrion Corp.	38		26,786
Selecta Biosciences, Inc. (a)	2,901		9,457	Avanos Medical, Inc. (a)	1,334		46,250
Seres Therapeutics, Inc. (a)	1,822		15,177	AxoGen, Inc. (a)	1,052		9,857
Sesen Bio, Inc. (a)	4,775		3,892	Axonics Modulation Technologies, Inc. (a)	1,327		74,312
Shattuck Labs, Inc. (a)	803		6,834	BioLife Solutions, Inc. (a)	870		32,425
Silverback Therapeutics, Inc.	787		5,241	BioSig Technologies, Inc. (a) (b)	661		1,474
Sorrento Therapeutics, Inc. (a) (b)	8,547		39,744	Bioventus, Inc.	248		3,594
Spectrum Pharmaceuticals, Inc. (a)	4,619		5,866	Cardiovascular Systems, Inc. (a)	1,106		20,771
Spero Therapeutics, Inc. (a) (b)	884		14,153	Cerus Corp. (a)	4,577		31,169
Springworks Therapeutics, Inc. (a)	749		46,423	CoDiagnostics, Inc. (a) (b)	745		6,653
Spruce Biosciences, Inc. (a) (b)	188		838	CONMED Corp.	834		118,228
SQZ Biotechnologies Co. (a) (b)	564		5,037	Cryolife, Inc. (a)	1,185		24,115
Stoke Therapeutics, Inc. (a)	583		13,986	CryoPort, Inc. (a)	1,312		77,631
Sutro Biopharma, Inc. (a)	1,229		18,288	Cutera, Inc. (a)	444		18,346
Syndax Pharmaceuticals, Inc. (a)	1,226		26,837	CytoSorbents Corp. (a)	1,136		4,760
Syros Pharmaceuticals, Inc. (a)	1,656		5,399	Dentsply Sirona, Inc.	6,251		348,743
T2 Biosystems, Inc. (a)	4,591		2,370	Eargo, Inc. (a)	849		4,330
Talaris Therapeutics, Inc. (a)	265		4,052	Envista Holdings Corp. (a)	4,613		207,862
Taysha Gene Therapies, Inc. (a) (b)	657		7,654	Glaukos Corp. (a)	1,313		58,350
TCR2 Therapeutics, Inc. (a)	771		3,593	Globus Medical, Inc. (a)	2,250		162,450
TG Therapeutics, Inc. (a)	3,806		72,314	Haemonetics Corp. (a)	1,459		77,385
Travere Therapeutics, Inc. (a)	1,462		45,380	Heska Corp. (a)	298		54,382
Trevena, Inc. (a)	4,708		2,742	ICU Medical, Inc. (a)	572		135,758
Turning Point Therapeutics, Inc. (a)	1,416		67,543	Inari Medical, Inc. (a)	915		83,512
Twist Bioscience Corp. (a)	1,402		108,501	Inogen, Inc. (a)	567		19,278
Ultragenyx Pharmaceutical, Inc. (a)	1,953		164,228	Integer Holdings Corp. (a)	943		80,711
uniQure B.V. (a)	1,028		21,321	Integra LifeSciences Holdings Corp. (a)	2,078		139,205
United Therapeutics Corp. (a)	1,287		278,095	Intersect ENT, Inc. (a)	975		26,627
UNITY Biotechnology, Inc. (a)	783		1,143	Invacare Corp. (a)	959		2,608
Vanda Pharmaceuticals, Inc. (a)	1,701		26,689	iRhythm Technologies, Inc. (a)	835		98,271
Vaxart, Inc. (a) (b)	3,507		21,989	Lantheus Holdings, Inc. (a)	1,878		54,255
Vaxcyte, Inc. (a)	899		21,387	LeMaitre Vascular, Inc.	586		29,435
VBI Vaccines, Inc. (a)	7,428		17,382	LivaNova PLC (a)	1,521		132,981
Veracyte, Inc. (a)	2,050		84,460	Meridian Bioscience, Inc. (a)	1,335		27,234
Verastem, Inc. (a)	4,545		9,317	Merit Medical Systems, Inc. (a)	1,473		91,768
Vericel Corp. (a) (b)	1,325		52,073	Mesa Laboratories, Inc.	146		47,901
Viking Therapeutics, Inc. (a) (b)	1,892		8,703	Natus Medical, Inc. (a)	888		21,072
Vir Biotechnology, Inc. (a)	2,098		87,843	Neogen Corp. (a)	3,083		139,999
Vor Biopharma, Inc. (a) (b)	314		3,649	Nevro Corp. (a)	998		80,908
Voyager Therapeutics, Inc. (a)	591		1,602	NuVasive, Inc. (a)	1,474		77,356
Xbiotech, Inc.	377		4,196	OraSure Technologies, Inc. (a)	2,246		19,518
Xencor, Inc. (a)	1,675		67,201	Ortho Clinical Diagnostics Holdings PLC	3,219		68,854
Y-mAbs Therapeutics, Inc. (a)	986		15,983	Orthofix International NV (a)	588		18,281
•			•	OrthoPediatrics Corp. (a)	405		24,243
				Outset Medical, Inc. (a)	1,158		53,372

Common Stocks – continued							
	Shares		Value		Shares		Value
HEALTH CARE — continued				National Healthcare Corp.	370	\$	25,138
Health Care Equipment & Supplies — continued				National Research Corp. Class A	406		16,857
Penumbra, Inc. (a)	985	\$	283,010	Ontrak, Inc. (a) (b)	233		1,466
Pulmonx Corp. (a)	988		31,685	Option Care Health, Inc. (a)	3,972		112,964
Pulse Biosciences, Inc. (a) (b)	382		5,657	Owens & Minor, Inc.	2,220		96,570
Quidel Corp. (a)	1,086		146,599	Patterson Companies, Inc.	2,461		72,230
Quotient Ltd. (a)	2,604		6,744	Pennant Group, Inc. (a)	752		17,356
Repro Medical Systems, Inc. (a)	700		2,100	PetIQ, Inc. Class A (a)	683		15,511
Retractable Technologies, Inc. (a) (b)	395		2,737	Premier, Inc.	3,501		144,136
Seaspine Holdings Corp. (a)	935		12,735	Progyny, Inc. (a)	1,981		99,743
Shockwave Medical, Inc. (a)	1,008		179,757	R1 RCM, Inc. (a)	3,831		97,652
SI-BONE, Inc. (a)	828		18,390	RadNet, Inc. (a)	1,316		39,625
Sientra, Inc. (a) (b)	1,579		5,795	Select Medical Holdings Corp.	3,037		89,288
Silk Road Medical, Inc. (a)	969		41,289	Surgery Partners, Inc. (a)	854		45,612
SmileDirectClub, Inc. (a) (b)	3,226		7,581	Tenet Healthcare Corp. (a)	3,066		250,462
Staar Surgical Co. (a)	1,359		124,077	The Ensign Group, Inc.	1,496		125,604
Surgalign Holdings, Inc. (a)	2,621		1,878	The Joint Corp. (a)	398		26,145
SurModics, Inc. (a)	431		20,753	Tivity Health, Inc. (a)	1,265		33,447
Tactile Systems Technology, Inc. (a)	609		11,589	Triple-S Management Corp. (a)	701		25,012
Talis Biomedical Corp.	457		1,833	U.S. Physical Therapy, Inc.	357		34,111
Tandem Diabetes Care, Inc. (a)	1,807		271,990	Universal Health Services, Inc. Class B	2,170		281,362
TransMedics Group, Inc. (a)	731		14,006	II bl c T l l 0/0/		_	4,652,087
Vapotherm, Inc. (a)	693		14,352	Health Care Technology — 0.6%	0.550		/ 5 504
Varex Imaging Corp. (a)	1,168		36,850	Allscripts Healthcare Solutions, Inc. (a)	3,552		65,534
ViewRay, Inc. (a)	4,208		23,186	American Well Corp. (a)	5,152		31,118
Zynex, Inc.	595	_	5,932	Certara, Inc.	2,661		75,626
			4,325,046	Change Healthcare, Inc. (a)	7,066 400		151,071
Health Care Providers & Services — 2.4%				Computer Programs & Systems, Inc. (a) Evolent Health, Inc. (a)	2,277		11,720
1Life Healthcare, Inc. (a)	3,317		58,280	GoodRx Holdings, Inc. (a) (b)	1,838		63,005 60,066
Acadia Healthcare Co., Inc. (a)	2,571		156,060	Health Catalyst, Inc. (a)	1,030		
Accolade, Inc. (a)	1,655		43,626	HealthStream, Inc. (a)	755		57,726 19,902
AdaptHealth Corp. (a)	2,733		66,849	iCAD, Inc. (a)	651		4,687
Addus HomeCare Corp. (a)	462		43,202	Inspire Medical Systems, Inc. (a)	781		179,677
Amedisys, Inc. (a)	936		151,520	Nextgen Healthcare, Inc. (a)	1,742		30,990
AMN Healthcare Services, Inc. (a)	1,353		165,512	Omnicell, Inc. (a)	1,742		225,009
Apollo Medical Holdings, Inc. (a) (b)	1,080		79,358	OptimizeRx Corp. (a) (b)	509		31,614
Apria, Inc.	224		7,302	Phreesia, Inc. (a)	1,451		60,449
Brookdale Senior Living, Inc. (a)	5,000		25,800	Schrodinger, Inc. (a)	1,342		46,742
Castle Biosciences, Inc. (a)	674		28,894	Simulations Plus, Inc. (b)	477		22,562
Chemed Corp.	452		239,126	Tabula Rasa HealthCare, Inc. (a) (b)	683		10,245
Community Health Systems, Inc. (a)	3,675		48,914	Vocera Communications, Inc. (a)	979		63,478
Corvel Corp. (a)	275		57,200	vocora communications, inc. (a)	///	_	1,211,221
Covertus, Inc. (a)	3,033		60,569	Life Sciences Tools & Services — 0.8%		_	1,211,221
Cross Country Healthcare, Inc. (a)	1,032		28,648	Adaptive Biotechnologies Corp. (a)	3,108		87,210
DaVita HealthCare Partners, Inc. (a)	1,916		217,964	Bruker Corp.	2,906		243,842
Encompass Health Corp.	2,839 536		185,273	ChromaDex, Inc. (a)	1,535		5,741
Fulgent Genetics, Inc. (a)	1,150		53,916	Codexis, Inc. (a)	1,732		54,160
Hanger, Inc. (a)			20,850	Fluidigm Corp. (a) (b)	2,172		8,514
HealthEquity, Inc. (a)	2,389 3,998		105,689 309,965	Frontage Holdings Corp. (a) (d)	20,000		10,131
Henry Schein, Inc. (a) InfuSystems Holdings, Inc. (a)	3,998 498		8,481	Maravai LifeSciences Holdings, Inc. (a)	3,134		131,315
LHC Group, Inc. (a)	490 909		124,742	Medpace Holdings, Inc. (a)	812		176,724
Magellan Health Services, Inc. (a)	659		62,598	Nanostring Technologies, Inc. (a)	1,271		53,674
MEDNAX, Inc. (a)	2,461		66,964	NeoGenomics, Inc. (a)	3,546		120,990
Modivcare, Inc. (a)	353		52,346	Pacific Biosciences of California, Inc. (a)	5,685		116,315
Molina Healthcare, Inc. (a)	1,673		532,148	Personalis, Inc. (a)	1,027		14,655
monito frounteuro, inc. (u)	1,070		302,170				•

See accompanying notes which are an integral part of the financial statements.

	Shares	Value	
HEALTH CARE — continued			Revance Therapeutics, Inc. (a)
ife Sciences Tools & Services — continued			Royalty Pharma PLC
Quanterix Corp. (a)	965	\$ 40,916	SIGA Technologies, Inc. (a)
Seer, Inc.	1,010	23,038	Supernus Pharmaceuticals, Inc. (c
Sotera Health Co. (a)	2,820	66,411	Tarsus Pharmaceuticals, Inc. (a)
Syneos Health, Inc. (a)	2,967	304,652	TherapeuticsMD, Inc. (a)
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2,7.07	1,458,288	Theravance Biopharma, Inc. (a)
Pharmaceuticals — 1.0%		1,130,200	Tricida, Inc. (a)
AcelRx Pharmaceuticals, Inc. (a)	3,182	1,783	Vyne Therapeutics, Inc. (a) (b)
Aerie Pharmaceuticals, Inc. (a)	1,387	9,737	WAVE Life Sciences (a)
Igile Therapeutics, Inc. (a) (b)	2,000	976	Xeris Biopharma Holdings, Inc. (a
Amneal Pharmaceuticals, Inc. (a)	2,828	13,546	Xeris Biopharma Holdings, Inc. rig
Amphastar Pharmaceuticals, Inc. (a)	1,092	25,433	Zogenix, Inc. (a)
Ampio Pharmaceuticals, Inc. (a) (b)	5,021	2,862	Zynerba Pharmaceuticals, Inc. (a)
NI Pharmaceuticals, Inc. (a)	272	12,534	,
Antares Pharma, Inc. (a)	4,992	17,821	
Aquestive Therapeutics, Inc. (a) (b)	4,772 503	1,957	TOTAL HEALTH CARE
Arvinas Holding Co. LLC (a)	1,242	102,018	
Athira Pharma, Inc. (a)	945	12,313	INDUSTRIALS — 16.2%
	814		Aerospace & Defense — 1.4%
Axsome Therapeutics, Inc. (a) (b)		30,753	AAR Corp. (a)
Aytu BioScience, Inc. (a) (b)	628	848	Aerojet Rocketdyne Holdings, Inc.
Biodelivery Sciences International, Inc. (a)	2,937	9,105	AeroVironment, Inc. (a)
Cara Therapeutics, Inc. (a)	1,267	15,432	Astronics Corp. (a)
Collegium Pharmaceutical, Inc. (a)	1,096	20,473	Axon Enterprise, Inc. (a)
Corcept Therapeutics, Inc. (a)	3,016	59,717	BWX Technologies, Inc.
CorMedix, Inc. (a)	914	4,159	Byrna Technologies, Inc. (a)
CymaBay Therapeutics, Inc. (a)	1,999	6,757	Curtiss-Wright Corp.
Durect Corp. (a)	6,329	6,240	Ducommun, Inc. (a)
ndo International PLC (a)	7,097	26,685	Hexcel Corp. (a)
sperion Therapeutics, Inc. (a)	877	4,385	Howmet Aerospace, Inc.
vofem Biosciences, Inc. (a) (b)	2,638	991	Huntington Ingalls Industries, Inc.
volus, Inc. (a) (b)	1,211	7,884	Kaman Corp.
ulcrum Therapeutics, Inc. (a)	813	14,382	•
nnoviva, Inc. (a)	1,714	29,567	Kratos Defense & Security Solutio
ntra-Cellular Therapies, Inc. (a)	2,073	108,501	Maxar Technologies, Inc.
azz Pharmaceuticals PLC (a)	1,753	223,332	Mercury Systems, Inc. (a)
(ala Pharmaceuticals, Inc. (a) (b)	1,083	1,310	Moog, Inc. Class A
annett Co., Inc. (a) (b)	1,066	1,727	National Presto Industries, Inc.
iquidia Technologies, Inc. (a)	695	3,385	PAE, Inc. (a)
Narinus Pharmaceuticals, Inc. (a)	971	11,535	Park Aerospace Corp.
Nektar Therapeutics (a)	5,232	70,684	Parsons Corp. (a)
NGM Biopharmaceuticals, Inc. (a)	1,068	18,914	Spirit AeroSystems Holdings, Inc.
Ocular Therapeutix, Inc. (a)	2,305	16,066	Textron, Inc.
Odonate Therapeutics, Inc. (a)	538	726	Triumph Group, Inc. (a)
Omeros Corp. (a) (b)	1,920	12,346	Vectrus, Inc. (a)
OptiNose, Inc. (a)	1,099	1,780	Virgin Galactic Holdings, Inc. (a) (
Pacira Biosciences, Inc. (a)	1,266	76,175	
Paratek Pharmaceuticals, Inc. (a) (b)	1,327	5,958	Air Freight & Logistics — 0.5%
Perrigo Co. PLC	3,834	149,143	Air Transport Services Group, Inc.
Phathom Pharmaceuticals, Inc. (a) (b)	494	9,717	Atlas Air Worldwide Holdings, Inc.
Phibro Animal Health Corp. Class A	632	12,905	C.H. Robinson Worldwide, Inc.
Pliant Therapeutics, Inc. (a)	637	8,600	Forward Air Corp.
Prestige Brands Holdings, Inc. (a)	1,429		GXO Logistics, Inc. (a)
וכאווער טועוועא ווטועווועא, ווול. (ע)		86,669	Hub Group, Inc. Class A (a)
	1 [2]	0 / 17	riob oroop, inc. class A (a)
Provention Bio, Inc. (a) Reata Pharmaceuticals, Inc. (a)	1,535 761	8,627 20,068	nob oroup, inc. class A (u)

	Shares		Value
Davance Theranautica Inc. (a)		Ċ	
Revance Therapeutics, Inc. (a) Royalty Pharma PLC	1,859 10,150	\$	30,339 404,478
SIGA Technologies, Inc. (a)	1,309		9,844
Supernus Pharmaceuticals, Inc. (a) (b)	1,475		43,011
Farsus Pharmaceuticals, Inc. (a)	175		3,938
'herapeuticsMD, Inc. (a)	10,214		3,631
'heravance Biopharma, Inc. (a)	1,571		17,360
ricida, Inc. (a)	790		7,552
/yne Therapeutics, Inc. (a) (b)	1,364		1,391
NAVE Life Sciences (a)	954		2,996
Keris Biopharma Holdings, Inc. (a) (b)	2,500		7,325
(eris Biopharma Holdings, Inc. rights (a) (c)	1,262		229
Zogenix, Inc. (a)	1,433		23,286
Zynerba Pharmaceuticals, Inc. (a) (b)	1,671		4,812
			1,856,631
TOTAL HEALTH CARE			22,188,491
NDUSTRIALS — 16.2%			
Aerospace & Defense — 1.4%			
AAR Corp. (a)	905		35,322
Aerojet Rocketdyne Holdings, Inc.	2,156		100,815
AeroVironment, Inc. (a)	680		42,180
Astronics Corp. (a)	694		8,328
Axon Enterprise, Inc. (a)	1,881		295,317
BWX Technologies, Inc.	2,711		129,803
Byrna Technologies, Inc. (a)	453		6,048
Curtiss-Wright Corp.	1,163		161,273
Ducommun, Inc. (a)	316		14,779
Hexcel Corp. (a)	2,397		124,165
Howmet Aerospace, Inc.	11,025		350,926
Huntington Ingalls Industries, Inc. Kaman Corp.	1,144 812		213,631
Kartos Defense & Security Solutions, Inc. (a)	3,549		35,038 68,851
Maxar Technologies, Inc.	2,043		60,330
Mercury Systems, Inc. (a)	1,606		88,426
Moog, Inc. Class A	824		66,719
National Presto Industries, Inc.	150		12,305
PAE, Inc. (a)	1,895		18,817
Park Aerospace Corp.	606		7,999
Parsons Corp. (a)	815		27,425
Spirit AeroSystems Holdings, Inc. Class A	3,011		129,744
Fextron, Inc.	6,408		494,698
Friumph Group, Inc. (a)	1,848		34,243
/ectrus, Inc. (a)	367		16,798
/irgin Galactic Holdings, Inc. (a) (b)	5,084	_	68,024
Air Freight & Logistics — 0.5%		_	2,612,004
Air Transport Services Group, Inc. (a)	1,656		48,653
Atlas Air Worldwide Holdings, Inc. (a)	774		72,849
C.H. Robinson Worldwide, Inc.	3,775		406,303
Forward Air Corp.	778		94,208
GXO Logistics, Inc. (a)	2,825		256,595
Hub Group, Inc. Class A (a)	966		81,376
			959,984

No. Part P								
No. No.	Common Stocks – continued							
Almes – DS S Almes – DS S 15 (8) (9 %) 4 (94) 4 (94) 5 (85) 5 (15) 5 (15) 5 (15) 5 (15) 15 (15) 5 (15) 15 (15)		Shares		Value				
Mach and County 1.0 (10) 3.570 51.5797 Markacina Services, Inc. (20 (10) 3.415 53.345	INDUSTRIALS — continued						\$	
Magnet From Car. 1								
Neutrino Miles Group, Inc. (a) (ii) 18,444 335,0845 Multimore International Corp. Clars A 38,085 Infiliant Among Corp. (a) 1,905 27,875 Infiliant Among Corp. (a) 4,124 5,286 128,979			\$					
Intensity Inte								
1-880s Argony Eng. (α)								
Near Air Group, Inc. (10)								
SkyWest, Inc. 10								
Sprit Allines, Inc. (a) 3,095					· ·			
Selection Products - 2.7%	· ·							
Poulling Products - 2.7%	Spirit Airlines, Inc. (a)	3,095	_					
A. Sumifricop. 3,26 328,462 Sumicroa, Inc. Closs A 2,728 31,972 ADOUR, Inc. 1,911 94,601 Senivoke, Inc. (o) 810 883 Allegien RC 2,571 340,503 Irbin Tech, Inc. (o) 810 883 Allegien RC 2,571 340,503 Irbin Tech, Inc. (o) 810 883 Allegien RC 3,751 340,503 Irbin Tech, Inc. (o) 972 25,608 Ameticon Woodmork Corp. (o) 443 30,188 U.S. Ectodop, Inc. (o) 972 25,608 Ameticon Woodmork Corp. (o) 438 30,188 U.S. Ectodop, Inc. (o) 572 25,608 Ameticon Woodmork Corp. (o) 537 509,032 Control Closs A (o) 537 309,032 Ameticon Woodmork Corp. (o) 548 23,6524 Ameticon Woodmork Corp. (o) 5737 309,032 Control Closs A (o) 381 71,749 Bolides FinSpace, Inc. (o) 1,999 27,887 AECOM 4123 318,914 Connections Building Bunck, Inc. (o) 336 64,2412 API (Goup Capo (o) 5,579 414,5711 Gibrulton Lobatisei, Inc. (o) 336 64,2412 API (Goup Capo (o) 5,579 414,5711 Gibrulton Lobatisei, Inc. (o) 346 38,914 Aecono, Inc. (o) 414,3711 Gibrulton Lobatisei, Inc. (o) 346 38,914 Aecono, Inc. (o) 414,3711 Ald-Ware Inhelding, Inc. (o) 2,277 65,486 Confort Systems U.S.A, Inc. (o) 1,388 72,726 Control Closs A (o) 381 71,749 Accordin Inheronizaci Corp. (o) 4,904 1,003 30,301 Accordin Inheronizaci Corp. (o) 4,904 1,003 30,301 Accordin Inheronizaci Corp. (o) 4,904 1,003 30,301 Accordin Inheronizaci Corp. (o) 4,904 1,004 1,004 1,004 Corp. (o) 3,909 446,814 Merica, Inc. (o) 1,746 1,744 Arrivologie, Inc. (o) 1,746 1,744 1,745 Accordin Inheronizaci Corp. (o) 1,746 1,744 1,745 Accordin Inheronizaci, Inc. (o) 1,442 1,745 All-Ware Inheronizaci, Inc. (o) 1,442 1,744 All-Ware Inheronizaci, Inc. (o) 1,442 1,744 All-Ware Inheronizaci, Inc. (o) 1,442 1,744 All-Ware Inheronizaci, Inc. (o) 1,444 1,440 All-Ware Inheronizaci, Inc. (o) 1,442 1,440				886,710				
AθOne		2 22 /						
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Majein PIC 2,571 340,503 Iebli Teich, Inc 1,553 233,699 Alpine PIC Berh List (ol 16) 301 1,777 Ible Brish's Co. 1,428 37,634 Majein PIC Berh List (ol) 427 29,608 42,009 438 92,155 42,009 438 92,155 42,009 438 92,155 42,009 438 92,155 42,009 438 92,155 42,009 438 92,155 42,009 438 92,155 42,009 438 92,155 42,009 42,0	·							
Apha PRO Tech Ltd. (a) (b) 301 1,797 The Britis's Co. 1,428 33,634 American Woodmark Carp. (a) 463 30,108 U.S. Ecology, Inc. (a) 927 92,608 Agonge Enterprises, Inc. 1,352 156,954 American Wood Indicatios, Inc. 1,352 156,954 American Wood Indicatios, Inc. 1,492 37,105 Correct Composite, Inc. 1,492 37,105 Correct Building Branck, Inc. (a) 1,599 27,887 AECOM Inductivities, Inc. 450 54,337 American Wood Inductivities, Inc. (a) 936 62,412 API Group Corp. (a) 5,579 143,771 Inteled Industries, Inc. (a) 936 62,412 API Group Corp. (a) 5,579 143,771 Inteled Industries, Inc. (a) 2,627 69,248 Correct Technologies, Inc. (a) 1,360 30,704 American International Corp. (a) 686 80,914 Operand International Corp. (a) 1,772 39,852 Foll Inductivities, Inc. (a) 1,772 39,852 Foll Inductivies, Inc. (a) 1,772 39,852 Foll Inductivies, Inc. (a) 1,774 39,852 Foll Inductivies, Inc. (a) 1,443 107,842 Encorate Technologies, Inc. (a) 1,744 1,744 Inductives (a) 1,745 1,744 Inductives (a) 1,745 1,744 Inductives (a) 1,746 1,747 Inductives (a) 1,746 1,747 Inductives (a) 1,746 1,747 Inductives (a) 1,746 1,747 Inductives (a) 1,747 Inductives (a) 1,747 Inductives (a) 1,748 Inductives (a) 1,748 Inductives (a) 1,749 Inductives (a) 1								
American Woodmark Carp. (a)	· ·							
Apogae Enterprise, Inc. 778 37,461 Unifiest Corp. 438 92,155 Amstrong Wold Industries, Inc. 1,352 156,994 Von Corp. 2386,524 Bulless First-Source, Inc. (o) 5,939 509,032 Construction & Engineering - 1.3%	·							
Mariston (World Indistries, Inc. (a)								
Bulles FistSoure, Inc. (n)					•			
Colliste Componies, Inc. 1,492 370,195 Construction & Engineering — 1.3% Construction & Engineering — 1.3% Cornestone Building Bunds, Inc. (a) 1,599 27,887 AECOM 4123 318,191 Gibral Land, Inc. (a) 336 62,412 API Group Corp. (a) 5,579 143,771 Giffon Cop. 1,366 38,904 Arcsoo, Inc. 1,380 72,726 Insteal Industries, Inc. 580 38,009 Agam, Inc. 426 16,482 Jak-Wen Holding, Inc. (a) 2,627 69,248 Confron' Systems U.S.A., Inc. 1,033 102,700 Lemost International Cap. (a) 686 80,914 Dycom Industries, Inc. Class A (a) 1,033 102,700 Lemost International Cap. (a) 686 80,914 Dycom Industries, Inc. Class A (a) 1,033 102,700 Veers Coming 2,952 267,156 EMCOK Group, Inc. 1,542 196,430 Overs Coming 1,772 39,852 Floor Con, Co. 4,060 100,566 Coll Innovations, Inc. (a) 1,772 39,852 Floor Con,					Tida corp. (d)	310	_	
Comerstone Building Brands, Inc. (a)					Construction & Engineering — 1.3%		_	2,070,021
CSV Industrials, Inc. 450 54,387 Ameresco, Inc. Class A (n) 881 71,749 Gibrollar Industries, Inc. (n) 936 62,412 API Group Corp. (n) 5,579 143,771 Insteal Industries, Inc. 1366 83,904 Arcson, Inc. 1,380 72,726 Insteal Industries, Inc. 580 23,090 Agan, Inc. 46 16,482 Jeld-Wien Holding, Inc. (o) 2,627 69,248 Conflort Systems U.S.A, Inc. 1,038 102,700 Leld-Wien Holding, Inc. (o) 686 80,914 Opconstruction Portness, Inc. (c) and R8 82,321 Mosonile International Corp. (n) 686 80,914 Dyrom Industries, Inc. (a) 874 82,331 Movers Coming 2,952 267,156 EMCOR Group, Inc. 1,542 194,435 PCF Innovations, Inc. (a) 1,772 29,852 Floor Corp. (a) 4,060 100,566 Quarse Rullding Products Corp. 995 24,656 Geninite Construction, Inc. 1,287 49,807 Roside Technologies, Inc. (a) 1,148 177,3559 I						4.123		318.914
Section Sect								
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Bell-Ween Holdring, Inc. (a)								
Lemox International, Inc.						1,038		
Masonite International Corp. (a) 686 8,714 Dycom Industries, Inc. (a) 878 82,321 Owers Coming 2,952 267,156 EMCDR Group, Inc. 1,542 196,435 POFT Innovations, Inc. (a) 1,772 39,852 Fluor Corp. (a) 4,060 100,566 Quaree Building Products Corp. 995 24,656 Gronile Construction, Inc. 1,287 49,807 Resideo Technologies, Inc. (a) 1,148 173,559 IES Holdings, Inc. (a) 1,746 27,447 Simpson Manufacturing Co. Itd. 1,248 173,559 IES Holdings, Inc. (a) 1,762 6,519 Tex Co., Inc. (a) 3,185 147,274 MNOVIET Ecro. (a) 1,642 151,524 UFP Industries, Inc. 1,773 163,134 Martic Service Co. (a) 770 5,790 Zum Water Solutions Corp. 3,309 446,814 Mars Ece, Inc. (a) 770 5,790 Zum Water Solutions Corp. 3,73 126,417 MYR Group, Inc. (a) 332 45,856 Commercial Services Supplies – 1.2% 7,863 Quanto Servi								
Owners Corning 2,952 267,156 EMCOR Group, Inc. 1,542 196,435 PGT Innovations, Inc. (a) 1,772 39,852 Fluor Corp. (n) 4,060 100,566 Quonex Building Products Corp. 995 24,656 Genale Construction, Inc. 1,287 49,807 Reside Defenhologies, Inc. (a) 4,143 107,842 Genet Lokes Diedge & Bock Corp. (a) 1,746 27,447 Simpson Monufacturing Co. Ltd. 1,248 173,559 IES Holdings, Inc. (a) 1,762 6,519 Tike XC., Inc. (a) 3,185 147,274 INNOVATE Corp. (a) 1,762 6,519 Tike XC., Inc. (a) 3,309 446,814 Maslec, Inc. (a) 1,642 15,154 UFP Industries, Inc. 1,773 163,134 Matrix Service Co. (a) 770 5,790 Zum Water Solutions Corp. 3,473 126,417 MYR Group, Inc. (a) 479 5,295 ABM Industries, Inc. 1,925 78,636 Quants Services Corp. 3,98 457,264 ACCOB Bronds Corp. 2,485 20,526 Stefling C						878		
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Simpson Manuforduring Co. Itrl. 1,248 173,559 IES Holdings, Inc. (a) 251 12,711 The AZEK Co., Inc. (a) 3,185 147,274 INNOVAIE Corp. (a) 1,622 6,519 Tiex Co., Inc. (a) 3,309 446,814 MarsTec, Inc. (b) 1,642 151,524 UFP Industries, Inc. 1,773 163,134 Martix Service Co. (a) 479 52,953 Torm Water Solutions Corp. 3,473 126,417 MYR Group, Inc. (a) 479 52,953 Commercial Services & Supplies – 1.2% 78,636 Quont Services Corp. 1,544 37,025 ABM Industries, Inc. 1,925 78,636 Quont Services, Inc. 3,988 457,264 ACCO Brands Corp. 2,485 20,526 Stelling Construction Co., Inc. (a) 893 33,486 ADT, Inc. 4,109 34,557 Tutor Perini Corp. (a) 1,181 14,609 Brody Corp. Class A 1,393 75,083 Valmont Industries, Inc. 606 151,803 Bright/New Holdings, Inc. (a) 1,423 20,036 Willscor Mobile Mini Holdin					Great Lakes Dredge & Dock Corp. (a)	1,746		27,447
The AZEK Co., Inc. (a) 3,185 147,274 INNOVAITE Cop. (a) 1,762 6,519 Trex Co., Inc. (a) 3,309 446,814 MasTec, Inc. (a) 1,642 151,524 UFP Industries, Inc. 1,773 163,134 Mottix Service Co. (a) 770 5,790 Zum Water Solutions Corp. 3,473 126,417 MYR Group, Inc. (a) 479 52,953 Commercial Services & Supplies − 1.2% 1,925 78,636 Quanta Services Cop. 1,544 37,025 ABM Industries, Inc. 1,925 78,636 Quanta Services, Inc. 3,988 457,264 ACCO Brands Corp. 2,485 20,526 Stefling Construction Co., Inc. (a) 893 23,486 ADT, Inc. 4,109 34,557 Tutor Perini Corp. (a) 1,181 14,609 Bright View Holdings, Inc. (a) 1,233 75,083 Valmont Industries, Inc. 604 152,047 Casello Waste Systems, Inc. Class A (a) 1,423 20,036 Willscot Mobile Mini Holdings (a) 6,227 2,435,318 Cimpress PLC (a) 537 38,455 <td></td> <td></td> <td></td> <td></td> <td></td> <td>251</td> <td></td> <td>12,711</td>						251		12,711
Trex Co., Inc. (a) 3,309 446,814 MosTec, Inc. (a) 1,642 151,524 UFP Industries, Inc. 1,773 163,134 Matrix Service Co. (a) 770 5,790 Zum Water Solutions Corp. 3,473 126,417 MYR Group, Inc. (a) 479 52,953 Commercial Services & Supplies – 1.2% Frimoris Services Corp. 1,544 37,025 ABM Industries, Inc. 1,925 78,636 Quanta Services, Inc. 3,988 457,264 ACCO Brands Corp. 2,485 20,526 Sterling Construction Co., Inc. (a) 893 23,486 ADT, Inc. 4,109 34,557 Tutor Perini Corp. (a) 1,181 14,609 Brady Corp. Class A 1,393 75,083 Valmont Industries, Inc. 606 151,803 Bright View Holdings, Inc. (a) 1,423 20,036 Willscot Mobile Mini Holdings (a) 6,427 2,435,318 Cinegle Waste Systems, Inc. Class A (a) 1,437 143,369 Acuity Brands, Inc. 1,024 216,801 Core Civic, Inc. (a) 3,236 32,263 American Superconductor					INNOVATE Corp. (a)	1,762		6,519
UFP Industries, Inc. 1,773 163,134 Matrix Service Co. (a) 770 5,790 Zum Water Solutions Corp. 3,473 126,417 MYR Group, Inc. (a) 479 52,953 Commercial Services & Supplies − 1.2% Tombility Solutions Corp. 1,925 78,656 Quanta Services Corp. 1,544 37,025 ABM Industries, Inc. 1,925 78,656 Quanta Services, Inc. 3,988 457,264 ACCO Brands Corp. 2,485 20,526 Sterling Construction Co., Inc. (a) 893 23,486 ADT, Inc. 4,109 34,557 Tutor Perini Corp. (a) 1,181 14,609 Brody Corp. Class A 1,393 75,083 Valmont Industries, Inc. 606 151,803 BrightView Holdings, Inc. (a) 1,423 20,036 Willscot Mobile Mini Holdings (a) 6,427 262,479 Casella Waste Systems, Inc. Class A (a) 1,442 123,176 Electrical Equipment − 1.3% 1,024 216,801 Cimpress PLC (a) 3,236 32,263 American Superconductor Corp. (a) 721 7,844 Delux					MasTec, Inc. (a)	1,642		151,524
Zum Water Solutions Corp. 3,473 $\frac{126,417}{4,257,675}$ MYR Group, Inc. (a) 479 52,958 Commercial Services & Supplies — 1.2% Primoris Services Corp. 1,544 37,025 ABM Industries, Inc. 1,925 78,636 Quanta Services, Inc. 3,988 457,264 ACCO Brands Corp. 2,485 20,526 Sterling Construction Co., Inc. (a) 893 23,486 ADT, Inc. 4,109 34,557 Tutor Perini Corp. (a) 1,181 14,609 Brady Corp. Class A 1,393 75,083 Valmont Industries, Inc. 606 151,803 Bright View Holdings, Inc. (a) 1,422 22,435 20,036 Willscot Mobile Mini Holdings (a) 642 262,479 Cosella Waste Systems, Inc. Class A (a) 1,442 123,176 Electrical Equipment — 1.3% 1 2,435,318 Cimpress PLC (a) 3,236 32,263 American Superconductor Corp. (a) 721 7,844 Deluxe Corp. 1,162 37,312 Array Technologies, Inc. (a) 3,365 52,797 Driven Brands Holdings, Inc. <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>								
Commercial Services & Supplies — 1.2% AV5 Global, Inc. (a) 332 45,856 ABM Industries, Inc. 1,925 78,636 Quantra Services, Inc. 3,988 457,264 ACCO Brands Corp. 2,485 20,526 Sterling Construction Co., Inc. (a) 893 23,486 ADT, Inc. 4,109 34,557 Tutor Perini Corp. (a) 1,181 14,609 Brady Corp. Class A 1,393 75,083 Valmont Industries, Inc. 606 151,803 BrightYiew Holdings, Inc. (a) 1,423 20,036 Willscot Mobile Mini Holdings (a) 6,427 262,479 Cosella Waste Systems, Inc. Class A (a) 1,442 123,176 Inc. 1,024 216,801 Cimpress PLC (a) 537 38,455 Electrical Equipment — 1.3% 1 2,435,318 Clean Harbors, Inc. (a) 3,236 32,263 American Superconductor Corp. (a) 721 7,844 Deluxe Corp. 1,162 37,312 Array Technologies, Inc. (a) 3,365 52,797 Driven Brands Holdings, Inc. 821 16,034 AZZ, Inc.	·							
Commercial Services & Supplies – 1.2% Primoris Services Corp. 1,544 37,025 ABM Industries, Inc. 1,925 78,636 Quanta Services, Inc. 3,988 457,264 ACCO Brands Corp. 2,485 20,526 Sterling Construction Co., Inc. (a) 893 23,486 ADT, Inc. 4,109 34,557 Tutor Perini Corp. (a) 1,181 14,609 Bridy Corp. Class A 1,393 75,083 Valmont Industries, Inc. 606 151,803 BrightYiew Holdings, Inc. (a) 1,423 20,036 Willscot Mobile Mini Holdings (a) 6,427 262,479 Casella Waste Systems, Inc. Class A (a) 1,442 123,176 Incertical Equipment – 1.3% Incertical Equipme	·				NV5 Global, Inc. (a)			
ACCO Brands Corp. 2,485 20,526 Sterling Construction Co., Inc. (a) 893 23,486 ADT, Inc. 4,109 34,557 Tutor Perini Corp. (a) 1,181 14,609 Brady Corp. Class A 1,393 75,083 Valmont Industries, Inc. 606 151,803 BrightView Holdings, Inc. (a) 1,423 20,036 Willscot Mobile Mini Holdings (a) 6,427 262,479 Casella Waste Systems, Inc. Class A (a) 1,442 123,176 Electrical Equipment – 1.3%	Commercial Services & Supplies — 1.2%				·			
ADT, Inc. 4,109 34,557 Tutor Perini Corp. (a) 1,181 14,609 Brady Corp. Class A 1,393 75,083 Valmont Industries, Inc. 606 151,803 BrightView Holdings, Inc. (a) 1,423 20,036 Willscot Mobile Mini Holdings (a) 6,427 262,479 Casella Waste Systems, Inc. Class A (a) 1,442 123,176 Electrical Equipment – 1.3% Clean Harbors, Inc. (a) 537 38,455 Electrical Equipment – 1.3% Clean Harbors, Inc. (a) 1,437 143,369 Acuity Brands, Inc. 1,024 216,801 CoreCivic, Inc. (a) 3,236 32,263 American Superconductor Corp. (a) 721 7,844 Deluxe Corp. 1,162 37,312 Array Technologies, Inc. (a) 3,365 52,797 Driven Brands Holdings, Inc. 1,568 52,716 Atkore, Inc. (a) 1,325 147,327 Ennis, Inc. 821 16,034 AZZ, Inc. 703 38,869 Harsco Corp. (a) 2,357 39,385 Blink Charging Co. (a) (b) 4,185 91,777	ABM Industries, Inc.	1,925		78,636				
Brady Corp. Class A 1,393 75,083 Valmont Industries, Inc. 606 151,803 Bright View Holdings, Inc. (a) 1,423 20,036 Willscot Mobile Mini Holdings (a) 6,427 262,479 Casella Waste Systems, Inc. Class A (a) 1,442 123,176 Electrical Equipment − 1.3% 38,455 Electrical Equipment − 1.3% 1,024 216,801 Clean Harbors, Inc. (a) 1,437 143,369 Acuity Brands, Inc. 1,024 216,801 CoreCivic, Inc. (a) 3,236 32,263 American Superconductor Corp. (a) 721 7,844 Deluxe Corp. 1,162 37,312 Array Technologies, Inc. (a) 3,365 52,797 Driven Brands Holdings, Inc. 1,568 52,716 Atkore, Inc. (a) 1,325 147,327 Ennis, Inc. 821 16,034 AZZ, Inc. 703 38,869 Harsco Corp. (a) 2,357 39,385 Blink Charging Co. (a) (b) 1,072 28,419 Healthcare Services Group, Inc. 2,116 37,644 Bloom Energy Corp. Class A (a) 4,185 91,771	ACCO Brands Corp.	2,485		20,526	· · · · · · · · · · · · · · · · · · ·			
Bright View Holdings, Inc. (a) 1,423 20,036 Willscot Mobile Mini Holdings (a) 6,427 262,479 Casella Waste Systems, Inc. Class A (a) 1,422 123,176 123,176 22435,318 Cimpress PLC (a) 537 38,455 Electrical Equipment — 1.3% 1,024 216,801 Clean Harbors, Inc. (a) 1,437 143,369 Acuity Brands, Inc. 1,024 216,801 CoreCivic, Inc. (a) 3,236 32,263 American Superconductor Corp. (a) 721 7,844 Deluxe Corp. 1,162 37,312 Array Technologies, Inc. (a) 3,365 52,797 Driven Brands Holdings, Inc. 1,568 52,716 Atkore, Inc. (a) 1,325 147,327 Ennis, Inc. 821 16,034 AZZ, Inc. 703 38,869 Harsco Corp. (a) 2,357 39,385 Blink Charging Co. (a) (b) 1,072 28,419 Healthcare Services Group, Inc. 2,116 37,644 Bloom Energy Corp. Class A (a) 4,185 91,771	ADT, Inc.	4,109		34,557				
Casella Waste Systems, Inc. Class A (a) 1,422 123,176 Electrical Equipment — 1.3% 2,435,318 Cimpress PLC (a) 537 38,455 Electrical Equipment — 1.3% 1,024 216,801 Clean Harbors, Inc. (a) 1,437 143,369 Acuity Brands, Inc. 1,024 216,801 CoreCivic, Inc. (a) 3,236 32,263 American Superconductor Corp. (a) 721 7,844 Deluxe Corp. 1,162 37,312 Array Technologies, Inc. (a) 3,365 52,797 Driven Brands Holdings, Inc. 1,568 52,716 Atkore, Inc. (a) 1,325 147,327 Ennis, Inc. 821 16,034 AZZ, Inc. 703 38,869 Harsco Corp. (a) 2,357 39,385 Blink Charging Co. (a) (b) 1,072 28,419 Healthcare Services Group, Inc. 2,116 37,644 Bloom Energy Corp. Class A (a) 4,185 91,771	Brady Corp. Class A	1,393		75,083				
Cimpress PLC (a) 537 38,455 Electrical Equipment – 1.3% Clean Harbors, Inc. (a) 1,437 143,369 Acuity Brands, Inc. 1,024 216,801 CoreCivic, Inc. (a) 3,236 32,263 American Superconductor Corp. (a) 721 7,844 Deluxe Corp. 1,162 37,312 Array Technologies, Inc. (a) 3,365 52,797 Driven Brands Holdings, Inc. 1,568 52,716 Atkore, Inc. (a) 1,325 147,327 Ennis, Inc. 821 16,034 AZZ, Inc. 703 38,869 Harsco Corp. (a) 2,357 39,385 Blink Charging Co. (a) (b) 1,072 28,419 Healthcare Services Group, Inc. 2,116 37,644 Bloom Energy Corp. Class A (a) 4,185 91,777	BrightView Holdings, Inc. (a)	1,423		20,036	Willscot Mobile Mini Holdings (a)	6,427	_	
Clean Harbors, Inc. (a) 1,437 143,369 Acuity Brands, Inc. 1,024 216,801 CoreCivic, Inc. (a) 3,236 32,263 American Superconductor Corp. (a) 721 7,844 Deluxe Corp. 1,162 37,312 Array Technologies, Inc. (a) 3,365 52,797 Driven Brands Holdings, Inc. 1,568 52,716 Atkore, Inc. (a) 1,325 147,327 Ennis, Inc. 821 16,034 AZZ, Inc. 703 38,869 Harsco Corp. (a) 2,357 39,385 Blink Charging Co. (a) (b) 1,072 28,419 Healthcare Services Group, Inc. 2,116 37,644 Bloom Energy Corp. Class A (a) 4,185 91,777	Casella Waste Systems, Inc. Class A (a)	1,442		123,176	at the second second		_	2,435,318
CoreCivic, Inc. (a) 3,236 32,263 American Superconductor Corp. (a) 721 7,844 Deluxe Corp. 1,162 37,312 Array Technologies, Inc. (a) 3,365 52,797 Driven Brands Holdings, Inc. 1,568 52,716 Atkore, Inc. (a) 1,325 147,327 Ennis, Inc. 821 16,034 AZZ, Inc. 703 38,869 Harsco Corp. (a) 2,357 39,385 Blink Charging Co. (a) (b) 1,072 28,419 Healthcare Services Group, Inc. 2,116 37,644 Bloom Energy Corp. Class A (a) 4,185 91,777	·							03.4.65-
Colorative, inc. (a) 3,265 32,265 32,265 32,265 32,279 Deluxe Corp. 1,162 37,312 Array Technologies, Inc. (a) 3,365 52,797 Driven Brands Holdings, Inc. 1,568 52,716 Atkore, Inc. (a) 1,325 147,327 Ennis, Inc. 821 16,034 AZZ, Inc. 703 38,869 Harsco Corp. (a) 2,357 39,385 Blink Charging Co. (a) (b) 1,072 28,419 Healthcare Services Group, Inc. 2,116 37,644 Bloom Energy Corp. Class A (a) 4,185 91,777	Clean Harbors, Inc. (a)							
Driven Brands Holdings, Inc. 1,568 52,716 Atkore, Inc. (a) 1,325 147,327 Ennis, Inc. 821 16,034 AZZ, Inc. 703 38,869 Harsco Corp. (a) 2,357 39,385 Blink Charging Co. (a) (b) 1,072 28,419 Healthcare Services Group, Inc. 2,116 37,644 Bloom Energy Corp. Class A (a) 4,185 91,777	CoreCivic, Inc. (a)							
Ennis, Inc. 821 16,034 AZZ, Inc. 703 38,869 Harsco Corp. (a) 2,357 39,385 Blink Charging Co. (a) (b) 1,072 28,419 Healthcare Services Group, Inc. 2,116 37,644 Bloom Energy Corp. Class A (a) 4,185 91,777	·							
Harsco Corp. (a) 2,357 39,385 Blink Charging Co. (a) (b) 1,072 28,419 Healthcare Services Group, Inc. 2,116 37,644 Bloom Energy Corp. Class A (a) 4,185 91,777	Driven Brands Holdings, Inc.							
Healthcare Services Group, Inc. 2,116 37,644 Bloom Energy Corp. Class A (a) 4,185 91,777								
5,10								
HNI Corp. 1,307 54,959 Encore Wire Corp. 594 85,001								
	HNI Corp.	1,307		54,959	cilcore wire corp.	594		85,001

See accompanying notes which are an integral part of the financial statements.

Common Stocks - continued	Channe	Value		Chance		Velue
	Shares	value	H % 1 //	Shares	ċ	Value
INDUSTRIALS — continued			Meritor, Inc. (a)	2,001	\$	49,585
Electrical Equipment — continued			Middleby Corp. (a)	1,593		313,439
Energous Corp. (a) (b)	1,012	\$ 1,265	Miller Industries, Inc.	359		11,991
EnerSys	1,217	96,216	Mueller Industries, Inc.	1,626		96,519
FuelCell Energy, Inc. (a) (b)	9,248	48,090	Mueller Water Products, Inc. Class A	4,523 5,818		65,131
GrafTech International Ltd.	5,812	68,756	Nikola Corp. (a) (b)	1,240		57,424
Hubbell, Inc. Class B	1,558	324,485	NN, Inc. (a) Nordson Corp.			5,084 394,647
nVent Electric PLC	4,809	182,742	·	1,546 92		
Orion Energy Systems, Inc. (a)	649	2,349	Omega Flex, Inc. Oshkosh Corp.	1,970		11,679 222,039
Powell Industries, Inc.	261	7,697	Pentair PLC	4,751		346,966
Regal Rexnord Corp.	1,170	199,111		787		40,412
Sensata Technologies, Inc. PLC (a)	4,529	279,394	Proto Labs, Inc. (a)	816		164,808
Shoals Technologies Group, Inc.	2,920	70,956	RBC Bearings, Inc. (a)	1,055		164,606
Sunrun, Inc. (a)	5,898	202,301	REV Group, Inc.	1,546		332,977
Thermon Group Holdings, Inc. (a)	978	16,558	Snap-On, Inc.	1,246		
TPI Composites, Inc. (a)	1,117	16,710	SPX Corp. (a) SPX Flow, Inc.	1,270		77,465 103,171
Vertiv Holdings Co.	8,041	200,784	Standex International Corp.	365		40,391
Vicor Corp. (a)	614	 77,966	Tennant Co.	510		40,371
		 2,464,215	Terex Corp.	1,997		87,768
Machinery — 3.7%			The Greenbrier Companies, Inc. (b)	912		41,852
AGCO Corp.	1,773	205,703	· · · · · · · · · · · · · · · · · · ·	901		
Alamo Group, Inc.	271	39,886	The Shyft Group, Inc.			44,266
Albany International Corp. Class A (b)	937	82,878	Timken Co. Toro Co.	1,988 3,069		137,749 306,624
Allison Transmission Holdings, Inc.	3,021	109,813				
Altra Industrial Motion Corp.	1,837	94,734	Trinity Industries, Inc.	2,355		71,121
Astec Industries, Inc.	614	42,532	Wabash National Corp. (b)	1,334 792		26,040
Barnes Group, Inc.	1,319	61,452	Watts Water Technologies, Inc. Class A	3,687		153,783 87,640
Blue Bird Corp. (a)	442	6,913	Welbilt, Inc. (a) Woodward, Inc.	1,823		199,546
Chart Industries, Inc. (a)	1,022	162,999	woodward, file.	1,023		7,134,002
CIRCOR International, Inc. (a)	580	15,764	Marrian 0.10/		_	7,134,002
Colfax Corp. (a)	3,712	170,641	Marine — 0.1%	938		15,008
Columbus McKinnon Corp. (NY Shares)	846	39,136	Genco Shipping & Trading Ltd.	1,719		102,143
Crane Co.	1,429	145,372	Kirby Corp. (a)			
Donaldson Co., Inc.	3,596	213,099	Matson, Inc.	1,246		112,177 229,328
Douglas Dynamics, Inc.	584	22,811	Professional Services — 1.6%		_	227,320
Energy Recovery, Inc. (a)	1,046	22,479	Acacia Research Corp. (a)	1,483		7,608
Enerpac Tool Group Corp. Class A	1,822	36,950	ASGN, Inc. (a)	1,403		187,198
EnPro Industries, Inc.	572	62,960	Barrett Business Services, Inc.	228		15,746
ESCO Technologies, Inc.	742	66,773	Booz Allen Hamilton Holding Corp. Class A	3,870		328,137
Evoqua Water Technologies Corp. (a)	3,452	161,381	- · · · · · · · · · · · · · · · · · · ·	673		181,178
Federal Signal Corp.	1,747	75,715	CACI International, Inc. Class A (a) CBIZ, Inc. (a)	1,503		58,797
Flowserve Corp.	3,726	114,016	CRA International, Inc.	221		20,633
Franklin Electric Co., Inc.	1,113	105,245	Dun & Bradstreet Holdings, Inc. (a)	4,343		88,988
Gorman-Rupp Co.	671	29,893	Exponent, Inc.	1,497		174,745
Graco, Inc.	4,875	393,023	Forrester Research, Inc. (a)	354		20,790
Helios Technologies, Inc.	923	97,072		314		14,557
Hillenbrand, Inc.	2,082	108,243	Franklin Covey Co. (a) FTI Consulting, Inc. (a)	983		150,812
Hydrofarm Holdings Group, Inc. (b)	1,025	28,997	Heidrick & Struggles International, Inc.	601		26,282
Hyster-Yale Materials Handling Class A	305	12,536	Huron Consulting Group, Inc. (a)	622		31,038
ITT, Inc.	2,473	252,716	ICF International, Inc.	480		49,224
John Bean Technologies Corp.	911	139,893	Insperity, Inc.	1,032		121,890
Kadant, Inc.	333	76,750	KBR, Inc.	4,031		191,956
Kennametal, Inc.	2,391	85,861	Kelly Services, Inc. Class A (non-vtg.)	966		16,200
Lincoln Electric Holdings, Inc.	1,698	236,820		583		43,853
Lindsay Corp.	306	46,512	Kforce, Inc. Korn Ferry	503 1,577		43,033 119,426
Manitowoc Co., Inc. (a)	1,079	20,059	Notif I Gify	1,3//		117,420

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Common Stocks – continued	c l	w.l		c)	w.l
	Shares	Value		Shares	Value
INDUSTRIALS — continued			Watsco, Inc.	946	\$ 295,984
Professional Services — continued			WESCO International, Inc. (a)	1,272	167,382
Manpower, Inc.	1,555	\$ 151,348			2,223,011
ManTech International Corp. Class A	787	57,396	TOTAL INDUSTRIALS		31,003,157
Nielsen Holdings PLC	10,241	210,043	TOTAL INDUSTRIALS		31,000,137
Resources Connection, Inc.	972	17,340	INFORMATION TECHNOLOGY — 14.1%		
Robert Half International, Inc.	3,214	358,425	Communications Equipment — 0.9%		
Science Applications International Corp.	1,652	138,091	ADTRAN, Inc.	1,282	29,268
TriNet Group, Inc. (a)	1,153	109,835	Applied Optoelectronics, Inc. (a) (b)	682	3,505
TrueBlue, Inc. (a)	950	26,287	CalAmp Corp. (a)	1,040	7,342
Upwork, Inc. (a)	3,438	117,442	Calix, Inc. (a)	1,569	125,473
Willdan Group, Inc. (a)	362	 12,742	Casa Systems, Inc. (a)	1,009	5,721
		 3,048,007	Ciena Corp. (a)	4,430	340,977
Road & Rail — 1.2%			Clearfield, Inc. (a)	338	28,534
AMERCO	280	203,344	CommScope Holding Co., Inc. (a)	5,716	63,105
ArcBest Corp.	726	87,011	Contech Telecommunications Corp.	782	18,526
Avis Budget Group, Inc. (a)	1,353	280,572	Digi International, Inc. (a)	702 984	24,177
Covenant Transport Group, Inc. Class A (a)	299	7,903	Extreme Networks, Inc. (a)	3,740	58,718
Daseke, Inc. (a)	1,828	18,353	Harmonic, Inc. (a)	3,025	35,574
Heartland Express, Inc.	1,254	21,092	Infinera Corp. (a) (b)	6,171	59,180
J.B. Hunt Transport Services, Inc.	2,412	493,013	Inneed Corp. (a) (b) Inseego Corp. (a) (b)	1,979	11,538
Knight-Swift Transportation Holdings, Inc. Class A	4,760	290,074	Juniper Networks, Inc.	9,288	331,674
Landstar System, Inc.	1,099	196,743	Lumentum Holdings, Inc. (a)	2,173	229,838
Marten Transport Ltd.	1,797	30,837	NETGEAR, Inc. (a)	829	24,215
Ryder System, Inc.	1,534	126,448		2,050	
Saia, Inc. (a)	756	254,795	NetScout Systems, Inc. (a)	532	67,814 3,570
Schneider National, Inc. Class B	1,052	28,309	Ondas Holdings, Inc. (b)		
U.S. Xpress Enterprises, Inc. (a)	594	3,487	Plantronics, Inc. (a)	1,281 1,060	37,585
Werner Enterprises, Inc.	1,804	85,979	Resonant, Inc. (a)	3,666	1,813
XPO Logistics, Inc. (a)	2,824	218,662	Ribbon Communications, Inc. (a)	2,123	22,179
Yellow Corp. (a)	775	 9,757	ViaSat, Inc. (a)		94,558
		 2,356,379	Viavi Solutions, Inc. (a)	6,525	114,971
Trading Companies & Distributors — 1.2%			Flashrania Fauriamant & Camananta 100/		1,739,855
Air Lease Corp. Class A	3,054	135,078	Electronic Equipment & Components — 1.9% 908 Devices, Inc.	201	10 115
Applied Industrial Technologies, Inc.	1,111	114,100	*	391	10,115
Beacon Roofing Supply, Inc. (a)	1,571	90,097	Advanced Energy Industries, Inc.	1,101 315	100,257
BlueLinx Corp. (a)	273	26,142	Airgain, Inc. (a)		3,348
Boise Cascade Co.	1,117	79,530	Akoustis Technologies, Inc. (a)	1,173	7,836
DXP Enterprises, Inc. (a)	477	12,245	Arlo Technologies, Inc. (a)	2,545	26,697
GATX Corp. (b)	1,002	104,398	Arrow Electronics, Inc. (a)	2,055	275,925
Global Industrial Co.	472	19,305	Avnet, Inc.	2,837	116,970
GMS, Inc. (a)	1,220	73,334	Badger Meter, Inc.	840	89,510
H&E Equipment Services, Inc.	944	41,791	Belden, Inc.	1,282	84,266
Herc Holdings, Inc.	714	111,777	Benchmark Electronics, Inc.	1,072	29,051
McGrath RentCorp.	679	54,497	Coherent, Inc. (a)	700	186,578
MRC Global, Inc. (a)	1,767	12,157	CTS Corp.	869	31,910
MSC Industrial Direct Co., Inc. Class A	1,341	112,724	ePlus, Inc. (a)	756	40,733
NOW, Inc. (a)	2,962	25,295	Fabrinet (a)	1,059 495	125,460
Rush Enterprises, Inc. Class A	1,222	67,992	FARO Technologies, Inc. (a)		34,660
SiteOne Landscape Supply, Inc. (a)	1,277	309,392	II-VI, Inc. (a) (b)	3,011	205,742
Textainer Group Holdings Ltd.	1,256	44,852	Insight Enterprises, Inc. (a)	998	106,387
Titan Machinery, Inc. (a)	562	18,934	Intellicheck, Inc. (a) (b)	448	2,070
Triton International Ltd.	1,922	115,762	IPG Photonics Corp. (a)	1,027	176,788
Univar, Inc. (a)	4,886	138,518	Itron, Inc. (a)	1,286	88,117
Veritiv Corp. (a)	422	51,725	Jabil, Inc.	4,191	294,837
			Kimball Electronics, Inc. (a)	754	16,407

Common Stocks – continued	e.			e!		14.1
	Shares	Value	61.6.734	Shares	ċ	Value
INFORMATION TECHNOLOGY — continued			Sabre Corp. (a) (b)	9,224	\$	79,23
Electronic Equipment & Components — continued			Sezzle, Inc. unit (a) (b)	2,365		5,196
Knowles Corp. (a)	2,558	\$ 59,729	Shift4 Payments, Inc. (a) (b)	1,357		78,61
Littelfuse, Inc.	705	221,849	Snowflake Computing, Inc. (a)	6,530		2,212,009
Luna Innovations, Inc. (a)	822	6,938	SolarWinds, Inc.	1,319		18,717
Methode Electronics, Inc. Class A	1,068	52,514	Switch, Inc. Class A	3,616		103,56
MicroVision, Inc. (a) (b)	4,897	24,534	The Western Union Co.	11,625		207,390
Napco Security Technologies, Inc.	444	22,191	Trec Holdings, Inc.	515 284		46,633
National Instruments Corp.	3,811	166,426	Tucows, Inc. (a) (b)			23,80
nLIGHT, Inc. (a)	1,307	31,303	Unisys Corp. (a)	1,938		39,865
Novanta, Inc. (a)	1,017	179,328	Verra Mobility Corp. (a)	3,811		58,80
OSI Systems, Inc. (a)	470	43,804	WEX, Inc. (a)	1,281	_	179,84
Par Technology Corp. (a) (b)	704	37,150	C			6,031,27
PC Connection, Inc.	347	14,966	Semiconductors & Semiconductor Equipment — 2.3%	051		00.00
Plexus Corp. (a)	807	77,383	ACM Research, Inc. (a)	351		29,930
Rogers Corp. (a)	538	146,874	Allegro MicroSystems LLC (a)	1,575		56,984
Sanmina Corp. (a)	1,852	76,784	Alpha & Omega Semiconductor Ltd. (a)	651		39,42
ScanSource, Inc. (a)	780	27,362	Ambarella, Inc. (a)	1,033		209,58
TD SYNNEX Corp.	1,195	136,660	Amkor Technology, Inc.	2,871		71,17
TTM Technologies, Inc. (a)	2,838	42,286	Atomera, Inc. (a) (b)	558		11,22
Vishay Intertechnology, Inc.	3,800	83,106	Axcelis Technologies, Inc. (a)	960		71,57
Vishay Precision Group, Inc. (a)	372	13,809	AXT, Inc. (a)	1,109		9,77
Vontier Corp.	4,826	148,303	Azenta, Inc.	2,131		219,72
Wrap Technologies, Inc. (a)	606	2,382	CEVA, Inc. (a)	696		30,09
		3,669,345	Cirrus Logic, Inc. (a)	1,648		151,64
IT Services — 3.2%		 	CMC Materials, Inc.	836		160,25
Affirm Holdings, Inc.	2,663	267,791	Cohu, Inc. (a)	1,430		54,46
Alliance Data Systems Corp.	1,423	94,729	CyberOptics Corp. (a)	237		11,02
Amdocs Ltd.	3,648	273,016	Diodes, Inc. (a)	1,271		139,56
BigCommerce Holdings, Inc. (a)	1,694	59,917	First Solar, Inc. (a)	2,833		246,92
Brightcove, Inc. (a)	1,177	12,029	FormFactor, Inc. (a)	2,227		101,81
Cantaloupe, Inc. (a)	1,766	15,682	Ichor Holdings Ltd. (a)	860		39,58
Cass Information Systems, Inc.	364	14,312	Impinj, Inc. (a)	534		47,360
Concentrix Corp.	1,229	219,524	Kopin Corp. (a)	2,001		8,184
Conduent, Inc. (a)	4,576	24,436	Kulicke & Soffa Industries, Inc.	1,779		107,70
CSG Systems International, Inc.	907	52,261	Lattice Semiconductor Corp. (a)	3,912		301,459
DXC Technology Co. (a)	7,212	232,154	MACOM Technology Solutions Holdings, Inc. (a)	1,390		108,837
Euronet Worldwide, Inc. (a)	1,512	180,185	MaxLinear, Inc. Class A (a)	2,036		153,49
EVERTEC, Inc.	1,702	85,066	MKS Instruments, Inc.	1,587		276,40
EVO Payments, Inc. Class A (a)		36,326	NeoPhotonics Corp. (a)	1,464		22,50
	1,419 951		NVE Corp.	143		9,76
ExlService Holdings, Inc. (a)		137,676	Onto Innovation, Inc. (a)	1,415		143,24
Fastly, Inc. Class A (a) (b)	3,042	107,839	PDF Solutions, Inc. (a)	858		27,27
Genpact Ltd.	4,934	261,897	Photronics, Inc. (a)	1,610		30,34
Grid Dynamics Holdings, Inc. (a)	1,251	47,500	Pixelworks, Inc. (a)	1,248		5,49
Hackett Group, Inc.	791	16,239	Power Integrations, Inc.	1,729		160,60
i3 Verticals, Inc. Class A (a)	632	14,403	Rambus, Inc. (a)	3,085		90,66
International Money Express, Inc. (a)	1,022	16,311	Semtech Corp. (a)	1,859		165,32
Jack Henry & Associates, Inc.	2,129	355,522	·			239,65
Limelight Networks, Inc. (a)	3,636	12,471	Silicon Laboratories, Inc. (a)	1,161		
Liveramp Holdings, Inc. (a)	1,927	92,400	SiTime Corp. (a)	366		107,07
Maximus, Inc.	1,762	140,379	SMART Global Holdings, Inc. (a)	662		46,99
MoneyGram International, Inc. (a)	2,638	20,814	SunPower Corp. (a) (b)	2,446		51,04
Paysign, Inc. (a)	925	1,480	Synaptics, Inc. (a)	1,008		291,82
Perficient, Inc. (a)	948	122,567	Ultra Clean Holdings, Inc. (a)	1,329		76,23
Rackspace Technology, Inc. (a) (b)	1,773	23,882				
Repay Holdings Corp. (a)	2,124	38,805				

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Common Stocks – continued							
Common Stocks – continued	Shares		Value		Shares		Value
INFORMATION TECHNOLOGY — continued				Model N, Inc. (a)	929	\$	27,898
				Momentive Global, Inc. (a)	3,694	Ų	78,128
Semiconductors & Semiconductor Equipment — continued	1 0 4 0	ċ	201 122	N-able, Inc. (a)	1,952		21,667
Universal Display Corp.	1,243	\$	205,132	nCino, Inc. (a)	1,614		88,544
Veeco Instruments, Inc. (a)	1,348	_	38,378	NCR Corp. (a)	3,760		151,152
Coftware F FV			4,369,786	New Relic, Inc. (a)	1,687		185,503
Software — 5.5% 8x8, Inc. (a)	3,223		54,017	Nutanix, Inc. Class A (a)	5,860		186,700
	1,751			ON24, Inc. (a)	266		4,615
A10 Networks, Inc. ACI Worldwide, Inc. (a)	3,343		29,032 116,002	Onespan, Inc. (a)	1,002		16,964
	553		24,586	Pagerduty, Inc. (a)	2,136		74,226
Agilysys, Inc. (a) Alarm.com Holdings, Inc. (a)	1,312		24,500 111,271	Palantir Technologies, Inc. (a)	44,901		817,647
	1,312		101,289	Paylocity Holding Corp. (a)	1,127		266,152
Altair Engineering, Inc. Class A (a)	1,704		101,207	Pegasystems, Inc.	1,158		129,488
Alteryx, Inc. Class A (a) American Software, Inc. Class A	961		25,149	Ping Identity Holding Corp. (a)	1,406		32,169
	4,146		190,094	Progress Software Corp.	1,249		60,289
Anaplan, Inc. (a)	535		64,767	PROS Holdings, Inc. (a)	1,081		37,284
AppFolio, Inc. (a)	1,135		74,013	Q2 Holdings, Inc. (a)	1,631		129,567
Appian Corp. Class A (a) (b)				Qualtrics International, Inc.	1,815		64,251
Asana, Inc. (a) Aspen Technology, Inc. (a)	2,237 1,946		166,768	Qualys, Inc. (a)	962		132,006
			296,181	Rapid7, Inc. (a)	1,597		187,951
Avaya Holdings Corp. (a)	2,296 843		45,461	SailPoint Technologies Holding, Inc. (a)	2,661		128,633
Benefitfocus, Inc. (a)			8,986	SecureWorks Corp. (a)	253		4,040
Bill.Com Holdings, Inc. (a)	2,529		630,100	ShotSpotter, Inc. (a)	237		6,996
Blackbaud, Inc. (a)	1,201		94,855	Smartsheet, Inc. (a)	3,587		277,813
BlackLine, Inc. (a)	1,521 1,173		157,484	Smith Micro Software, Inc. (a)	1,120		5,510
Bottomline Technologies, Inc. (a)			66,239	Sprout Social, Inc. (a)	1,293		117,262
Box, Inc. Class A (a)	4,402		115,288 62,719	SPS Commerce, Inc. (a)	1,029		146,478
C3.Ai, Inc. (b) CDK Global, Inc.	2,007 3,464		144,587	Synchronoss Technologies, Inc. (a)	946		2,308
Cerence, Inc. (a) (b)	1,089		83,461	Telos Corp. (a)	1,518		23,408
ChannelAdvisor Corp. (a)	919		22,681	Tenable Holdings, Inc. (a)	2,598		143,072
CommVault Systems, Inc. (a)	1,316		90,699	Teradata Corp. (a)	3,125		132,719
Consensus Cloud Solutions, Inc. (a)	634		36,690	Upland Software, Inc. (a)	760		13,634
CoreCard Corp. (a)	199		7,721	Varonis Systems, Inc. (a)	3,026		147,608
Digimarc Corp. (a) (b)	398		15,713	Verint Systems, Inc. (a)	1,844		96,828
Digital Turbine, Inc. (a)	2,509		153,024	Veritone, Inc. (a) (b)	773		17,377
Dolby Laboratories, Inc. Class A	1,870		178,061	Vertex, Inc. Class A (a)	732		11,617
Domo, Inc. Class B (a)	814		40,374	Viant Technology, Inc.	348		3,377
Dropbox, Inc. Class A (a)	8,214		201,572	VirnetX Holding Corp. (a) (b)	1,900		4,940
Duck Creek Technologies, Inc. (a)	2,148		64,676	VMware, Inc. Class A (a)	2,303		266,872
Dynatrace, Inc. (a)	5,623		339,348	Vobile Group Ltd. (a)	29,000		22,984
Ebix, Inc.	731		22,222	Vonage Holdings Corp. (a)	7,292		151,601
eGain Communications Corp. (a)	675		6,737	Workiva, Inc. (a)	1,232		160,764
Elastic NV (a)	2,046		251,842	Xperi Holding Corp.	2,959		55,955
Envestnet, Inc. (a)	1,556		123,453	Yext, Inc. (a)	3,320		32,934
Everbridge, Inc. (a)	1,098		73,928	Zuora, Inc. (a)	3,135		58,562
Five9, Inc. (a)	1,939		266,263	,	,		10,585,080
Guidewire Software, Inc. (a)	2,377		269,861	Technology Hardware, Storage & Peripherals — 0.3%			
InterDigital, Inc.	870		62,318	3D Systems Corp. (a)	3,588		77,286
Jamf Holding Corp. (a) (b)	1,560		59,296	Avid Technology, Inc. (a)	1,029		33,515
LivePerson, Inc. (a)	1,835		65,546	Corsair Gaming, Inc. (a) (b)	956		20,086
Mandiant, Inc. (a)	6,846		120,079	Diebold Nixdorf, Inc. (a)	2,014		18,227
Manhattan Associates, Inc. (a)	1,818		282,681	Eastman Kodak Co. (a) (b)	1,976		9,248
McAfee Corp.	2,109		54,391	Immersion Corp. (a) (b)	1,007		5,750
MicroStrategy, Inc. Class A (a) (b)	223		121,421	Pure Storage, Inc. Class A (a)	7,626		248,226
Mimecast Ltd. (a)	1,771		140,918	Razer, Inc. (a) (d)	125,000		38,794
Mitek Systems, Inc. (a)	1,275		22,631	Super Micro Computer, Inc. (a)	1,202		52,828
milot Systems, inc. (u)	1,273		22,001	•	•		•

See accompanying notes which are an integral part of the financial statements.

	Shares	Value	
INFORMATION TECHNOLOGY — continued			Forterra, Inc. (a
Technology Hardware, Storage & Peripherals — continued			Summit Materio
Turtle Beach Corp. (a)	500	\$ 11,130	
Xerox Holdings Corp.	3,895	88,183	Containers & P
3	,,,	603,273	Aptargroup, Inc.
			Berry Global Gro
TOTAL INFORMATION TECHNOLOGY		26,998,618	Crown Holdings
			Graphic Packagi
MATERIALS — 5.2%			Greif, Inc. Class
Chemicals — 2.4%			Myers Industrie
AdvanSix, Inc.	836	39,501	O-I Glass, Inc. (
American Vanguard Corp.	847	13,882	Pactiv Evergree
Amyris, Inc. (a) (b)	5,383	29,122	Ranpak Holding
Ashland Global Holdings, Inc.	1,599	172,148	Sealed Air Corp
Avient Corp.	2,606	145,806	Silgan Holdings
Axalta Coating Systems Ltd. (a)	6,178	204,615	Sonoco Product
Balchem Corp.	929	156,629	TriMas Corp.
Cabot Corp.	1,611	90,538	WestRock Co.
CF Industries Holdings, Inc.	6,167	436,500	
Chase Corp.	222	22,102	Metals & Minin
Ecovyst, Inc.	1,514	15,503	Alcoa Corp.
Element Solutions, Inc.	6,243	151,580	Allegheny Techn
Ferro Corp. (a)	2,310	50,427	Arconic Corp. (d
FutureFuel Corp.	720	5,501	Carpenter Techn
GCP Applied Technologies, Inc. (a)	1,480	46,857	Century Alumina
H.B. Fuller Co.	1,501	121,581	Cleveland-Cliffs,
Hawkins, Inc.	599	23,631	Coeur d'Alene A
Huntsman Corp.	6,020	209,978	Commercial Me
Ingevity Corp. (a)	1,131	81,093	Compass Miner
Innospec, Inc.	703	63,509	Coronado Globo
Intrepid Potash, Inc. (a)	299	12,776	Gatos Silver, Inc
Koppers Holdings, Inc. (a)	618	19,343	Gold Resource (
Kraton Performance Polymers, Inc. (a)	876	40,576	Haynes Internat
Kronos Worldwide, Inc.	615	9,231	Hecla Mining Co
Livent Corp. (a)	4,636	113,026	Kaiser Aluminur
Loop Industries, Inc. (a) (b)	670	8,221	Materion Corp.
Minerals Technologies, Inc.	954	69,785	McEwen Mining
NewMarket Corp.	205	70,258	Reliance Steel &
Olin Corp.	4,136	237,903	Royal Gold, Inc.
Orion Engineered Carbons SA (a)	1,647	30,239	Ryerson Holding Schnitzer Steel
Quaker Houghton	381	87,927	
Rayonier Advanced Materials, Inc. (a)	2,027	11,574	Steel Dynamics
RPM International, Inc.	3,711	374,811	SunCoke Energ TimkenSteel Co
Sensient Technologies Corp.	1,205	120,572	
Stepan Co.	607	75,444	United States S Warrior Metropo
The Chemours Co. LLC	4,730	158,739	Warner Menope Worthington Inc
The Mosaic Co.	9,907	389,246	wormington inc
The Scotts Miracle-Gro Co. Class A	1,167	187,887	Paper & Forest
Tredegar Corp.	731	8,640	Clearwater Pap
Trinseo PLC (b)	1,088	57,076 70,780	Glatfelter Corp.
Tronox Holdings PLC	3,320 5.144	79,780 102.544	Louisiana-Pacifi
Valvoline, Inc.	5,164	192,566	Mercer Internat
Westlake Chemical Corp.	954	<u>92,662</u> 4,528,785	Neercer internal
		4,320,703	
Construction Materials — 0.2%			Resolute Forest

	cl	Value
5	Shares	
Forterra, Inc. (a)	803	\$ 19,095
Summit Materials, Inc. (a)	3,344	134,228
Containers & Packaging — 1.1%		353,241
Aptargroup, Inc.	1,888	231,242
Berry Global Group, Inc. (a)	3,870	285,529
Crown Holdings, Inc.	3,765	416,484
Graphic Packaging Holding Co.	8,106	158,067
Greif, Inc. Class A	749	45,217
Myers Industries, Inc.	1,058	21,171
O-I Glass, Inc. (a)	4,500	54,135
Pactiv Evergreen, Inc.	1,224	15,520
Ranpak Holdings Corp. (A Shares) (a)	1,126	42,315
Sealed Air Corp.	4,283	288,974
Silgan Holdings, Inc. Sonoco Products Co.	2,437 2,796	104,401 161,860
TriMas Corp.	1,171	43,327
WestRock Co.	7,636	338,733
Worker Co.	7,000	2,206,975
Metals & Mining — 1.3%		
Alcoa Corp.	5,361	319,408
Allegheny Technologies, Inc. (a)	3,573	56,918
Arconic Corp. (a)	3,135	103,486
Carpenter Technology Corp.	1,351	39,436
Century Aluminum Co. (a) Cleveland-Cliffs, Inc. (a)	1,493 13,036	24,724 283,794
Coeur d'Alene Mines Corp. (a)	7,453	37,563
Commercial Metals Co.	3,468	125,854
Compass Minerals International, Inc.	974	49,752
Coronado Global Resources, Inc. unit (a) (d)	23,055	20,799
Gatos Silver, Inc. (a)	1,326	13,764
Gold Resource Corp.	1,995	3,112
Haynes International, Inc.	400	16,132
Hecla Mining Co.	15,397	80,372
Kaiser Aluminum Corp.	446	41,897
Materion Corp.	562	51,670
McEwen Mining, Inc. (a)	9,095	8,063
Reliance Steel & Aluminum Co.	1,821	295,403
Royal Gold, Inc.	1,887	198,531
Ryerson Holding Corp.	468	12,191
Schnitzer Steel Industries, Inc. Class A Steel Dynamics, Inc.	742 5,560	38,525 345,109
SunCoke Energy, Inc.	2,435	16,047
TimkenSteel Corp. (a)	1,206	19,899
United States Steel Corp.	7,744	184,385
Warrior Metropolitan Coal, Inc.	1,404	36,097
Worthington Industries, Inc.	950	51,927
		2,474,858
Paper & Forest Products — 0.2%		
Clearwater Paper Corp. (a)	507	18,592
Glatfelter Corp.	1,340	23,048
Louisiana-Pacific Corp.	2,731	213,974
Mercer International, Inc. (SBI) Neenah, Inc.	1,182 513	14,172 23,742
Resolute Forest Products	1,360	20,767
IVOSOLOTO I OTEST I TOUTOUS	1,000	20,707

Common Stocks - continued	Shares	Value		Shares		Value
MATERIALS continued	Siluios	valou	Gaming & Leisure Properties	6,401	\$	311,473
MATERIALS — continued			Getty Realty Corp.	1,168	Ç	37,481
Paper & Forest Products — continued	000	¢ 07.077	Gladstone Commercial Corp.	1,145		29,507
Schweitzer-Mauduit International, Inc.	932	\$ 27,867	Gladstone Land Corp.	909		30,688
Verso Corp.	693	18,725	Global Medical REIT, Inc.	1,834		32,554
		360,887	Global Net Lease, Inc.	2,821		43,105
TOTAL MATERIALS		9,924,746	Healthcare Realty Trust, Inc.	4,272		135,166
TOTAL MATERIALS		7,724,740	Healthcare Trust of America, Inc.	6,312		210,758
REAL ESTATE — 8.6%			Hersha Hospitality Trust (a)	1,086		9,959
Equity Real Estate Investment Trusts (REITs) — 8.0%			Highwoods Properties, Inc. (SBI)	3,018		134,573
Acadia Realty Trust (SBI)	2,622	57,238	Host Hotels & Resorts, Inc. (a)	20,484		356,217
Agree Realty Corp.	2,022	144,290	Hudson Pacific Properties, Inc.	4,409		108,946
Alexander & Baldwin, Inc.	2,022	52,087	Independence Realty Trust, Inc.	3,134		80,951
Alexanders, Inc. Alexanders, Inc.	2,076	17,961	Industrial Logistics Properties Trust	1,901		47,620
American Assets Trust, Inc.	1,552	58,247	Iron Mountain, Inc.	8,308		434,758
American Campus Communities, Inc.	4,016	230,077	iStar Financial, Inc.	2,064		53,313
American Finance Trust, Inc.	3,231	29,499	JBG SMITH Properties	3,366		96,638
American Homes 4 Rent Class A	7,932	345,915	Kilroy Realty Corp.	3,029		201,307
	7,532 7,510	246,253	Kimoo Realty Corp.	17,643		434,900
Americald Realty Trust			Kinco Realty Corp. Kite Realty Group Trust	2,386		51,967
Apartment Income (REIT) Corp.	4,536	247,983	Lamar Advertising Co. Class A	2,495		302,644
Apartment Investment & Management Co. Class A	4,057	31,320	Life Storage, Inc.	2,260		346,187
Apple Hospitality (REIT), Inc.	6,014	97,126	LTC Properties, Inc.	1,095		37,383
Armada Hoffler Properties, Inc.	1,914	29,131	LXP Industrial Trust (REIT)	8,032		125,460
Bluerock Residential Growth (REIT), Inc.	665	17,549	Monmouth Real Estate Investment Corp. Class A	2,811		59,059
Brandywine Realty Trust (SBI)	4,967	66,657	National Health Investors, Inc.	1,302		74,826
Brixmor Property Group, Inc.	8,577	217,942	National Retail Properties, Inc.	5,077		244,051
Broadstone Net Lease, Inc.	4,591	113,949	National Storage Affiliates Trust	2,372		164,142
Camden Property Trust (SBI)	2,895	517,279	NETSTREIT Corp.	1,226		28,075
CareTrust (REIT), Inc.	2,773	63,308	NexPoint Residential Trust, Inc.	647		54,238
CatchMark Timber Trust, Inc.	1,549 399	13,492	Office Properties Income Trust	1,374		34,130
Centerspace		44,249	Omega Healthcare Investors, Inc.	6,894		203,993
Chatham Lodging Trust (a)	1,399 1,354	19,194	One Liberty Properties, Inc.	542		19,122
City Office REIT, Inc.	722	26,701 34,129	Outfront Media, Inc.	4,187		112,295
Community Healthcare Trust, Inc. CorEnergy Infrastructure Trust, Inc.	402	1,258	Paramount Group, Inc.	4,661		38,873
Corporate Office Properties Trust (SBI)	3,256	91,070	Park Hotels & Resorts, Inc. (a)	6,778		127,969
			Pebblebrook Hotel Trust	3,777		84,491
Cousins Properties, Inc.	4,319 169	173,969	Physicians Realty Trust	6,441		121,284
CTO Realty Growth, Inc. CubeSmart	5,815	10,380 330,932	Piedmont Office Realty Trust, Inc. Class A	3,595		66,076
			Plymouth Industrial REIT, Inc.	912		29,184
CyrusOne, Inc.	3,562 5,910	319,583 56,795	Potlatch Corp.	1,939		116,767
DiamondRock Hospitality Co. (a)	14,138	117,770	Preferred Apartment Communities, Inc. Class A	1,458		26,331
Digitalbridge Group, Inc. (a) Diversified Healthcare Trust (SBI)	6,234	19,263	PS Business Parks, Inc.	594		109,397
	5,014	167,969	Rayonier, Inc.	4,071		164,306
Douglas Emmett, Inc.			Regency Centers Corp.	4,416		332,746
Easterly Government Properties, Inc.	2,595 1,173	59,477	Retail Opportunity Investments Corp.	3,681		72,148
EastGroup Properties, Inc.		267,268	Retail Value, Inc.	510		3,274
Empire State Realty Trust, Inc.	4,239	37,727	Rexford Industrial Realty, Inc.	4,030		326,873
EPR Properties Equity Commonwealth (a)	2,146	101,914	RLJ Lodging Trust	4,030		66,404
• •	3,517	91,090 431,024	RPT Realty	2,467		33,008
Equity Lifestyle Properties, Inc.	4,917	431,024	Ryman Hospitality Properties, Inc. (a)	2,467 1,579		145,205
Essential Properties Realty Trust, Inc.	3,516	101,366	Sabra Health Care REIT, Inc.	6,432		87,089
Farmland Partners, Inc.	833	9,954	Safehold, Inc.	6,432 391		31,221
Federal Realty Investment Trust	2,020	275,366	Saul Centers, Inc.	413		21,897
First Industrial Realty Trust, Inc.	3,762	249,044	Saul Cerriers, Inc. Seritage Growth Properties (a)	1,132		15,022
Four Corners Property Trust, Inc.	2,214	65,114 17,924	Service Properties Trust	4,688		41,208
Franklin Street Properties Corp.	2,996	17,826	Solvice Froherites 11021	4,000		41,200

Common Stocks – continued							
	Shares		Value		Shares		Value
REAL ESTATE — continued				PNM Resources, Inc.	2,437	\$	111,152
Equity Real Estate Investment Trusts (REITs) — continued				Portland General Electric Co.	2,561		135,528
SITE Centers Corp.	5,171	\$	81,857	Via Renewables, Inc. Class A,	296		3,383
SL Green Realty Corp.	1,932	Ÿ	138,524				1,662,962
Spirit Realty Capital, Inc.	3,429		165,244	Gas Utilities — 0.8%			
Stag Industrial, Inc.	4,712		225,988	Atmos Energy Corp.	3,744		392,259
Store Capital Corp.	7,092		243,965	Chesapeake Utilities Corp.	500		72,905
Summit Hotel Properties, Inc. (a)	3,146		30,705	National Fuel Gas Co.	2,606		166,628
Sunstone Hotel Investors, Inc. (a)	6,271		73,559	New Jersey Resources Corp.	2,747		112,792
Tanger Factory Outlet Centers, Inc. (b)	3,063		59,055	Northwest Natural Holding Co.	847		41,317
Terreno Realty Corp.	2,057		175,442	ONE Gas, Inc.	1,528		118,558
The GEO Group, Inc. (b)	3,599		27,892	South Jersey Industries, Inc.	3,215		83,976
The Macerich Co.	6,117		105,702	Southwest Gas Corp.	1,672		117,124
UDR, Inc.	8,043		482,500	Spire, Inc. (b)	1,477		96,330
UMH Properties, Inc.	1,360		37,169	UGI Corp.	5,972		274,175
Uniti Group, Inc.	6,708		93,979		,		1,476,064
Universal Health Realty Income Trust (SBI)	336		19,982	Independent Power and Renewable Electricity Producers -0.3%			, -,
Urban Edge Properties	3,198		60,762	Clearway Energy, Inc.:			
Urstadt Biddle Properties, Inc. Class A	930		19,809	Class A	989		33,112
				Class C	2,416		87,048
Veris Residential, Inc. (a)	2,277		41,851	Ormat Technologies, Inc. (b)	1,283		101,742
Vornado Realty Trust	4,565		191,091	Sunnova Energy International, Inc. (a)	2,664		74,379
Washington REIT (SBI)	2,430		62,816	Vistra Corp.	13,813		314,522
Whitestone REIT Class B	1,238		12,541	visita corp.	10,010		610,803
WP Carey, Inc.	5,278		433,060	Multi-Utilities — 0.7%		_	010,000
Xenia Hotels & Resorts, Inc. (a)	3,251	_	58,876	Avista Corp.	1,974		83,875
		_	15,268,363	Black Hills Corp.	1,812		127,873
Real Estate Management & Development — 0.6%	4.005		05 501	CenterPoint Energy, Inc.	16,987		474,107
Cushman & Wakefield PLC (a)	4,295		95,521	• • • • • • • • • • • • • • • • • • • •	5,806		179,057
eXp World Holdings, Inc.	1,893		63,775	MDU Resources Group, Inc.	11,210		309,508
Forestar Group, Inc. (a)	498		10,832	NiSource, Inc.			
Howard Hughes Corp. (a)	1,178		119,897	NorthWestern Energy Corp. (b)	1,453		83,053
Jones Lang LaSalle, Inc. (a)	1,455		391,890	Unitil Corp.	463	_	21,293
Kennedy-Wilson Holdings, Inc.	3,470		82,864	W Hallaton 0 20/		_	1,278,766
Marcus & Millichap, Inc. (a)	715		36,794	Water Utilities — 0.3%	1.0//		110 0/7
Newmark Group, Inc.	4,617		86,338	American States Water Co.	1,066		110,267
RE/MAX Holdings, Inc.	568		17,318	Cadiz, Inc. (a)	943		3,640
Realogy Holdings Corp. (a)	3,278		55,103	California Water Service Group	1,459		104,844
Redfin Corp. (a) (b)	3,009		115,516	Essential Utilities, Inc.	6,414		344,368
Tejon Ranch Co. (a)	602		11,486	Middlesex Water Co.	496		59,669
The RMR Group, Inc.	497		17,236	SJW Corp.	805		58,926
The St. Joe Co.	951		49,500	York Water Co.	384	_	19,116
		_	1,154,070				700,830
TOTAL REAL ESTATE			16,422,433	TOTAL UTILITIES			5,729,425
UTILITIES – 3.0%				TOTAL COMMON STOCKS			.
Electric Utilities — 0.9%				(Cost \$153,271,011)		18	7,446,656
Allete, Inc.	1,495		99,193				
Avangrid, Inc.	1,994		99,461				
Hawaiian Electric Industries, Inc.	3,139		130,269				
IDACORP, Inc.	1,449		164,186				
MGE Energy, Inc.	1,033		84,964				
NRG Energy, Inc.	7,016		302,249				
OGE Energy Corp.	5,712		219,227				
Otter Tail Corp.	1,192		85,133				
Pinnacle West Capital Corp.	3,233		228,217				
			•				

Money Market Funds – 5.2%		
	Shares	Value
Fidelity Cash Central Fund 0.08% (e)	3,370,991	\$3,371,665
Fidelity Securities Lending Cash Central Fund 0.08% (e) (f)	6,532,198	6,532,852
TOTAL MONEY MARKET FUNDS		
(Cost \$9,904,517)		9,904,517
TOTAL INVESTMENT IN SECURITIES - 103.1%		
(Cost \$163,175,528)	1	197,351,173
NET OTHER ASSETS (LIABILITIES) – (3.1)%		(5,981,876)
NET ASSETS – 100%	\$1	191,369,297

Futures Contracts					
	Number of contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)
Purchased					
Equity Index Contracts	17	H 1 0000	ć1 007 000	Ć (O 400	ć (0.400
CME E-mini Russell 2000 Index Contracts (United States)	17	March 2022	\$1,906,380	\$62,480	\$ 62,480
CME E-mini S&P MidCap 400 Index Contracts (United States)	8	March 2022	2,270,160	77,012	77,012
TOTAL FUTURES CONTRACTS					\$139,492

The notional amount of futures purchased as a percentage of Net Assets is 2.2%

Legend

- (a) Non-income producing
- (b) Security or a portion of the security is on loan at period end.
- (c) Level 3 security
- (d) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At the end of the period, the value of these securities amounted to \$152,605 or 0.1% of net assets.
- (e) Affiliated fund that is generally available only to investment companies and other accounts managed by Fidelity Investments. The rate quoted is the annualized seven-day yield of the fund at period end. A complete unaudited listing of the fund's holdings as of its most recent quarter end is available upon request. In addition, each Fidelity Central Fund's financial statements, which are not covered by the Fund's Report of Independent Registered Public Accounting Firm, are available on the SEC's website or upon request.
- (f) Investment made with cash collateral received from securities on loan.

Affiliated Central Funds

Fiscal year to date information regarding the Fund's investments in Fidelity Central Funds, including the ownership percentage, is presented below.

	Value, beginning		Sales	Dividend		Change in Unrealized appreciation	Value, end	% ownership, end
Fund	of period	Purchases	Proceeds	Income	Realized Gain/Loss	(depreciation)	of period	of period
Fidelity Cash Central Fund 0.08%	\$2,006,878	\$ 84,948,186	\$ 83,583,341	\$ 2,628	\$ (58)	\$ —	\$3,371,665	0.0%
Fidelity Securities Lending Cash Central Fund 0.08%	4,597,730	32,966,119	31,030,997	37,308	_	_	6,532,852	0.0%
Total	\$6,604,608	\$117,914,305	\$114,614,338	\$39,936	\$ (58)	\$	\$9,904,517	

Amounts in the income column in the above table include any capital gain distributions from underlying funds, which are presented in the corresponding line-item in the Statement of Operations, if applicable. Amount for Fidelity Securities

Lending Cash Central Fund represents the income earned on investing cash collateral, less rebates paid to borrowers and any lending agent fees associated with the loan, plus any premium payments received for lending certain types of securities.

Investment Valuation

The following is a summary of the inputs used, as of December 31, 2021, involving the Fund's assets and liabilities carried at fair value. The inputs or methodology used for valuing securities may not be an indication of the risk associated with investing in those securities. For more information on valuation inputs, and their aggregation into the levels used below, please refer to the Investment Valuation section in the accompanying Notes to Financial Statements.

Valuation Inputs at Reporting Date:

	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1				
Description		Total	Level 1	Level 2	Level 3
Investments in Securities:					
Equities:					
Communication Services		\$ 6,641,404	\$ 6,641,071	\$ —	\$ 333
Consumer Discretionary		25,800,286	25,800,237	_	49
Consumer Staples		6,044,276	6,044,276	_	_
Energy		6,185,629	6,185,629	_	_
Financials		30,508,191	30,508,191	_	_
Health Care		22,188,491	22,182,828	_	5,663
Industrials		31,003,157	31,003,157	_	_
Information Technology		26,998,618	26,998,618	_	_
Materials		9,924,746	9,924,746	_	_
Real Estate		16,422,433	16,422,433	_	_
Utilities		5,729,425	5,729,425	_	_
Money Market Funds		9,904,517	9,904,517	_	_
Total Investments in Securities:		\$197,351,173	\$197,345,128	\$ —	\$ 6,045
Derivative Instruments:					
Assets					
Futures Contracts		\$ 139,492	\$ 139,492	\$ —	\$ —
Total Assets		\$ 139,492	\$ 139,492	\$ —	\$ <u> </u>
Total Derivative Instruments:		\$ 139,492	\$ 139,492	\$ —	\$ <u> </u>

Value of Derivative Instruments

The following table is a summary of the Fund's value of derivative instruments by primary risk exposure as of December 31, 2021. For additional information on derivative instruments, please refer to the Derivative Instruments section in the accompanying Notes to Financial Statements.

Primary Risk Exposure / Derivative Type		
	Asset	Liability
Equity Risk		
Futures Contracts (a)	\$139,492	\$0
Total Equity Risk	139,492	0
Total Value of Derivatives	\$139,492	\$0

(a) Reflects gross cumulative appreciation (depreciation) on futures contracts as presented in the Schedule of Investments. In the Statement of Assets and Liabilities, the period end daily variation margin is included in receivable or payable for daily variation margin on futures contracts, and the net cumulative appreciation (depreciation) is included in Total accumulated earnings (loss).

65

Financial Statements

Statement of Assets and Liabilities		
		December 31, 2021
Assats		2000111001 01, 2021
Assets Investment in cognitive at value (including cognitive leaned of \$4.251.012) Cognecompanies eshables		
Investment in securities, at value (including securities loaned of \$6,251,913) — See accompanying schedule: Unaffiliated issuers (cost \$153,271,012)	\$ 187,446,657	
Fidelity Central Funds (cost \$9,904,516)	9,904,516	
•	7,704,310	Ċ 107 2E1 172
Total Investment in Securities (cost \$163,175,528) Segregated cash with brokers for derivative instruments		\$ 197,351,173
Foreign currency held at value (cost \$208)		202,500 205
Receivable for investments sold		
Receivable for fund shares sold		356,386 6,555
Dividends receivable		6,555 170,374
Distributions receivable from Fidelity Central Funds		1,999
Other receivables		630
Total assets		198,089,822
Liabilities		170,007,022
	Ċ 1/110/	
Payable for fund shares redeemed	\$ 161,186	
Accrued management fee	10,914	
Distribution and service plan fees payable	3,336 2,854	
Payable for daily variation margin on futures contracts	,	
Other affiliated payables Collateral on securities lagned	9,359	
	6,532,876	/ 700 505
Total liabilities		6,720,525
Net Assets		\$ 191,369,297
Net Assets consist of:		
Paid in capital		\$ 157,966,854
Total accumulated earnings (loss)		33,402,443
Net Assets		\$ 191,369,297
Net Asset Value and Maximum Offering Price		
Initial Class:		
Net Asset Value, offering price and redemption price per share (\$160,810,854 ÷ 11,334,824 shares)		Ċ 1410
		\$ 14.19
Service Class:		
Net Asset Value , offering price and redemption price per share ($$23,330,900 \div 1,646,912$ shares)		\$ 14.17
Service Class 2:		
Net Asset Value , offering price and redemption price per share $(\$7,227,543 \pm 510,358 \text{ shares})$		\$ 14.16

Statement of Operations		
		Year ended December 31, 2021
Investment Income		
Dividends		\$ 2,352,625
Interest		205
Income from Fidelity Central Funds (including \$37,308 from security lending)		39,936
Total income		2,392,766
Expenses Management fee	\$ 125,613	
Transfer agent fees	107,668	
Distribution and service plan fees	36,328	
Independent trustees' fees and expenses	589	
Total expenses before reductions	270,198	
Expense reductions	(23)	
Total expenses after reductions		270,175
Net investment income (loss)		2,122,591
Realized and Unrealized Gain (Loss)		
Net realized gain (loss) on:		
Investment securities:		
Unaffiliated issuers	10,790,276	
Fidelity Central Funds	(58)	
Foreign currency transactions	69	
Futures contracts Total net realized gain (loss)	666,531	11 45/ 010
Change in net unrealized appreciation (depreciation) on:		11,456,818
Investment securities:		
Unaffiliated issuers	14,543,100	
Assets and liabilities in foreign currencies	(54)	
Futures contracts	80,478	
Total change in net unrealized appreciation (depreciation)		14,623,524
Net gain (loss)		26,080,342
Net increase (decrease) in net assets resulting from operations		\$ 28,202,933
Statement of Changes in Net Assets		
Statement of analysis in Net Assers	Year ended	Year ended
	December 31,	December 31,
Increase (Decrease) in Net Assets	2021	2020
Operations		
Net investment income (loss)	\$ 2,122,591	\$ 991,262
Net realized gain (loss)	11,456,818	
Change in net unrealized appreciation (depreciation)	14,623,524	15,140,199
Net increase (decrease) in net assets resulting from operations	28,202,933	
Distributions to shareholders	(12,016,253	
Share transactions — net increase (decrease)	57,075,640	
Tatal improve (decrease) in rest constr	72 2/2 220	41 707 007

Total increase (decrease) in net assets

Net Assets

Beginning of period

End of period

41,787,826

76,319,151 \$ 118,106,977

73,262,320

118,<u>106,977</u>

191,369,297

Financial Highlights

VIP Extended Market Index Portfolio Initial Class 2018 A Years ended December 31, 2021 2020 2019 Selected Per-Share Data Net asset value, beginning of period 12.52 \$ 10.87 8.82 \$ 10.00 Income from Investment Operations Net investment income (loss) B .18 .13 .15 .11 Net realized and unrealized gain (loss) 2.44 1.66 2.13 (1.21)Total from investment operations 2.62 1.79 2.28 (1.10) Distributions from net investment income (.18) (.14) (.12) (.08) Distributions from net realized gain (.77)(.11)Total distributions (.14) (.08) (.95)(.23)Net asset value, end of period 14.19 12.52 10.87 8.82 Total Return C,D,E 21.24% 16.46% 25.88% (10.99)% Ratios to Average Net Assets F,G .13%H Expenses before reductions .13% .13% .13% .13%H Expenses net of fee waivers, if any .13% .13% .13% .13%H Expenses net of all reductions .13% .13% .13% 1.57%^H Net investment income (loss) 1.20% 1.34% 1.47% Supplemental Data Net assets, end of period (000 omitted) \$ 160,811 \$ 95,143 \$ 73,052 \$ 30,342 Portfolio turnover rate I 17% 11%^H

For the period April 17, 2018 (commencement of operations) through December 31, 2018.

Calculated based on average shares outstanding during the period.

Total returns for periods of less than one year are not annualized.

Total returns do not reflect charges attributable to your insurance company's separate account. Inclusion of these charges would reduce the total returns shown.

Total returns would have been lower if certain expenses had not been reduced during the applicable periods shown.

Fees and expenses of any underlying mutual funds or exchange-traded funds (ETFs) are not included in the Fund's expense ratio. The Fund indirectly bears its proportionate share of these expenses. For additional expense information related to investments in Fidelity Central Funds, please refer to the "Investments in Fidelity Central Funds" note found in the Notes to Financial Statements section of the most recent Annual or Semi-Annual report.

⁶ Expense ratios reflect operating expenses of the class. Expenses before reductions do not reflect amounts reimbursed, waived, or reduced through arrangements with the investment adviser, brokerage services, or other offset arrangements, if applicable, and do not represent the amount paid by the class during periods when reimbursed, waived, or reductions occur.

H Annualized

Amount does not include the portfolio activity of any underlying mutual funds or exchange-traded funds (ETFs).

VIP Extended Market Index Portfolio Service Class

Years ended December 31,	2021	2020	2019 ^A
Selected Per-Share Data	Ċ 10.F0	Ċ 10.0/	Ċ 10 44
Net asset value, beginning of period	\$ 12.50	\$ 10.86	\$ 10.44
Income from Investment Operations			10
Net investment income (loss) ^B	.16	.13	.12
Net realized and unrealized gain (loss)	2.45	1.65	53
Total from investment operations	2.61	1.78	65
Distributions from net investment income	(.17)	(.14)	(.12)
Distributions from net realized gain	(.77)	_	(.11)
Total distributions	(.94)	(.14)	(.23)
Net asset value, end of period	\$ 14.17	\$ 12.50	\$ 10.86
Total Return ^{C,D,E}	21.16%	16.37%	6.24%
Ratios to Average Net Assets ^{F,6}			
Expenses before reductions	.23%	.23%	.23% ^H
Expenses net of fee waivers, if any	.23%	.23%	.23% ^H
Expenses net of all reductions	.23%	.23%	.23% ^H
Net investment income (loss)	1.10%	1.24%	1.58% ^H
Supplemental Data			
Net assets, end of period (000 omitted)	\$ 23,331	\$ 18,141	\$ 2,133
Portfolio turnover rate ¹	27%	46%	17%

For the period April 11, 2019 (commencement of sale of shares) through December 31, 2019.

Calculated based on average shares outstanding during the period.

Total returns for periods of less than one year are not annualized.

Total returns do not reflect charges attributable to your insurance company's separate account. Inclusion of these charges would reduce the total returns shown.

Total returns would have been lower if certain expenses had not been reduced during the applicable periods shown.

Fees and expenses of any underlying mutual funds or exchange-traded funds (ETFs) are not included in the Fund's expense ratio. The Fund indirectly bears its proportionate share of these expenses. For additional expense

information related to investments in Fidelity Central Funds, please refer to the "Investments in Fidelity Central Funds" note found in the Notes to Financial Statements section of the most recent Annual or Semi-Annual report.

Expense ratios reflect operating expenses of the class. Expenses before reductions do not reflect amounts reimbursed, waived, or reduced through arrangements with the investment adviser, brokerage services, or other offset arrangements, if applicable, and do not represent the amount paid by the class during periods when reimbursements, waivers or reductions occur.

Annualized

Amount does not include the portfolio activity of any underlying mutual funds or exchange-traded funds (ETFs).

Financial Highlights - continued

VIP Extended Market Index Portfolio Service Class 2 2018 A Years ended December 31, 2021 2020 2019 Selected Per-Share Data \$ 8.83 Net asset value, beginning of period \$12.50 \$10.87 \$ 10.00 Income from Investment Operations Net investment income (loss) B .12 .14 .11 .10 Net realized and unrealized gain (loss) 2.44 1.65 2.12 (1.21)Total from investment operations 2.58 1.76 2.24 (1.11) Distributions from net investment income (.15) (.13) (.10)(.06) Distributions from net realized gain (.77)(.11)Total distributions (.92) (.13) $(.20)^{0}$ (.06) Net asset value, end of period \$ 14.16 \$12.50 \$10.87 8.83 Total Return D,E,F 20.93% 16.19% 25.44% (11.09)% Ratios to Average Net Assets G,H .38% Expenses before reductions .38% .38% .38% Expenses net of fee waivers, if any .38% .38%l .38% .38% Expenses net of all reductions .38% .38%l .38% .38% Net investment income (loss) .95% 1.22% 1.32%^l 1.09% Supplemental Data Net assets, end of period (000 omitted) \$7,228 \$4,824 \$1,134 \$ 883 Portfolio turnover rate J 27% 17% 11%^l

For the period April 17, 2018 (commencement of operations) through December 31, 2018.

B Calculated based on average shares outstanding during the period.

Total distributions per share do not sum due to rounding.

Total returns for periods of less than one year are not annualized.

Total returns do not reflect charges attributable to your insurance company's separate account. Inclusion of these charges would reduce the total returns shown.

For Total returns would have been lower if certain expenses had not been reduced during the applicable periods shown.

Fees and expenses of any underlying mutual funds or exchange-traded funds (ETFs) are not included in the Fund's expense ratio. The Fund indirectly bears its proportionate share of these expenses. For additional expense information related to investments in Fidelity Central Funds, please refer to the "Investments in Fidelity Central Funds" note found in the Notes to Financial Statements section of the most recent Annual or Semi-Annual report.

Expense ratios reflect operating expenses of the class. Expenses before reductions do not reflect amounts reimbursed, waived, or reduced through arrangements with the investment adviser, brokerage services, or other offset arrangements, if applicable, and do not represent the amount paid by the class during periods when reimbursements, waivers or reductions occur.

¹ Annualized

Amount does not include the portfolio activity of any underlying mutual funds or exchange-traded funds (ETFs).

VIP International Index Portfolio

Performance: The Bottom Line

Average annual total return reflects the change in the value of an investment, assuming reinvestment of distributions from dividend income and capital gains (the profits earned upon the sale of securities that have grown in value, if any) and assuming a constant rate of performance each year. During periods of reimbursement by Fidelity, a fund's total return will be greater than it would be had the reimbursement not occurred. Performance numbers are net of all underlying fund operating expenses, but do not include any insurance charges imposed by your insurance company's separate account. If performance information included the effect of these additional charges, the total returns would have been lower. How a fund did yesterday is no guarantee of how it will do tomorrow.

Average Annual Total Returns

For the periods ended December 31, 2021	Past 1 year	Life of fund ^A
Initial Class	7.72%	5.96%
Service Class	7.65%	5.87%
Service Class 2	7.48%	5.69%

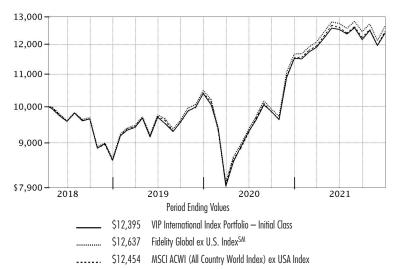
From April 17, 2018

The initial offering of Service Class shares took place on April 11, 2019. Returns prior to April 11, 2019 are those of Initial Class.

\$10,000 Over Life of Fund

Let's say hypothetically that \$10,000 was invested in VIP International Index Portfolio — Initial Class on April 17, 2018, when the fund started.

The chart shows how the value of your investment would have changed, and also shows how the Fidelity Global ex U.S. IndexSM and MSCI ACWI (All Country World Index) ex USA Index performed over the same period.



VIP International Index Portfolio

Management's Discussion of Fund Performance

Market Recap: International equities gained 7.98% in 2021, according to the MSCI ACWI (All Country World Index) ex USA Index, amid an improved outlook for global economic growth, widespread COVID-19 vaccination, fiscal stimulus in the U.S. and abroad, and government spending programs. In the first quarter, the index gained 3.54%, as the rollout of vaccines began in some countries and investors saw reason to be hopeful. The momentum continued in the second quarter, and the index advanced 5.53%. However, in September, sentiment turned broadly negative, with the index returning -3.18% due to a host of factors. These included inflationary pressure from surging commodity prices, rising bond yields, supply constraints and disruption, and the fast-spreading delta variant of the coronavirus. Stocks rebounded in October (+2.39%) amid strength in corporate earnings and notable improvement in the global economy. Then in November, the index stalled, returning -4.50% amid the emergence of a new, more highly transmissible variant, omicron, and persistently higher inflation. In December, stocks rallied after studies suggested omicron resulted in fewer severe COVID-19 cases, and the index gained 4.14%. For the full year, Canada (+27%) led the way, followed by the U.K. (+18%) and Europe ex U.K (+17%). On the other hand, emerging markets (-2%) and Japan (+2%) lagged most. By sector, energy (+27%) and financials (+17%) fared best, whereas communication services and consumer discretionary (-6% each) notably struggled.

Comments from the Geode Capital Management, LLC, passive equity index team: For the fiscal year ending December 31, 2021, the fund's share classes gained roughly 7% to 8%, slightly underperforming the 8.33% advance of the benchmark Fidelity Global ex. U.S. Index. From a regional standpoint, Canada (+26%) was the highest-returning segment of the index. By sector, financials rose roughly 18% and contributed most, driven by the banks industry (+23%). Information technology, which gained 15%, also helped. The industrials sector rose 14%, energy gained 26%, and materials advanced about 10%. Other notable contributors included the consumer staples (+4%), health care (+2%), real estate (+4%), and utilities (+2%) sectors. Conversely, emerging markets (-2%) were the weakest-performing segment in the index. From a sector standpoint, stocks in the consumer discretionary sector returned -5% and detracted most. This group was hampered by the retailing (-30%) industry. Communication services (-5%) also hurt. Turning to individual stocks, the biggest individual contributor was ASML Holding (+66%), from the semiconductors & semiconductor equipment segment. In pharmaceuticals, biotechnology & life sciences, Novo-Nordisk (+63%) and Roche Holding (+22%) helped. Nestle, within the food, beverage & tobacco category, advanced 21% and lifted the fund. Another contributor was Taiwan Semiconductor (+19%), a stock in the semiconductors & semiconductors equipment group. Conversely, the biggest individual detractor was Alibaba Group Holding (-49%), from the retailing industry, followed by Tencent Holdings (-19%), which is in the media & entertainment category. Within telecommunication services, SoftBank Group returned -39% and hurt. Other detractors were Pinduoduo (-67%), a stock in the retailing industry, and Samsung Electronics (-9%), from the technology hardware & equipment group.

The views expressed above reflect those of the portfolio manager(s) only through the end of the period as stated on the cover of this report and do not necessarily represent the views of Fidelity or any other person in the Fidelity organization. Any such views are subject to change at any time based upon market or other conditions and Fidelity disclaims any responsibility to update such views. These views may not be relied on as investment advice and, because investment decisions for a Fidelity fund are based on numerous factors, may not be relied on as an indication of trading intent on behalf of any Fidelity fund.

VIP International Index Portfolio

Investment Summary (Unaudited)

Top Ten Stocks as of December 31, 2021

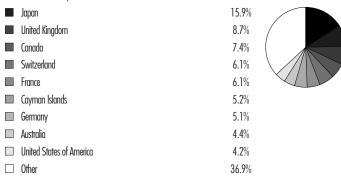
	% of fund's net assets
Taiwan Semiconductor Manufacturing Co. Ltd. (Taiwan, Semiconductors &	
Semiconductor Equipment)	1.4
Nestle SA (Reg. S) (Switzerland, Food Products)	1.3
Tencent Holdings Ltd. (Cayman Islands, Interactive Media & Services)	1.2
Samsung Electronics Co. Ltd. (Korea (South), Technology Hardware, Storage &	
Peripherals)	1.2
ASML Holding NV (Netherlands) (Netherlands, Semiconductors & Semiconductor	
Equipment)	1.1
Roche Holding AG (participation certificate) (Switzerland, Pharmaceuticals)	1.0
Toyota Motor Corp. (Japan, Automobiles)	0.8
LVMH Moet Hennessy Louis Vuitton SE (France, Textiles, Apparel & Luxury	
Goods)	0.8
Alibaba Group Holding Ltd. sponsored ADR (Cayman Islands, Internet & Direct	
Marketing Retail)	0.8
Novartis AG (Switzerland, Pharmaceuticals)	0.7
	10.3

Top Market Sectors as of December 31, 2021

	% of fund's net
	assets
Financials	19.8
Information Technology	12.9
Industrials	12.1
Consumer Discretionary	11.3
Health Care	9.1
Materials	8.0
Consumer Staples	7.9
Communication Services	6.0
Energy	4.6
Utilities	2.3

Geographic Diversification (% of fund's net assets)

As of December 31, 2021



Percentages are based on country or territory of incorporation and are adjusted for the effect of futures contracts, if applicable.

Asset Allocation as of December 31, 2021

	% of fund's net assets
Stocks and Equity Futures	99.8
Short-Term Investments and Net Other Assets (Liabilities)	0.2

VIP International Index Portfolio

Schedule of Investments December 31, 2021

Showing Percentage of Net Assets

Minore 15.0 37.00 \$2.26,981 Minor Coop and 5.004 123.86 123	Showing Percentage of Net Assets						
Marroll Austral Aust	Common Stocks - 94.8%						
Minorport List On		Shares	Value		Shares		Value
Main Francy Main Sept 39 945 Melmont Bank III. 4937 1077,555	Australia — 4.4%			Mineral Resources Ltd.	2,447	\$	99,698
100,000 100,		3,760	\$ 226,981	Mirvac Group unit	58,034		122,868
Miner Int				National Australia Bank Ltd.	48,937		1,027,535
Milliment Inf.	ALS Ltd.			Newcrest Mining Ltd.	12,097		216,659
Warmen List	Altium Ltd.			NEXTDC Ltd. (a)			63,891
AMP List for of 19,898 37,401 Northern Sur Wessures Ed. 17,518 19,938 (April 19,938) Northern Sur Wessures Ed. 17,518 19,938 (April 19,938) North Survey (April 19,938) No	Alumina Ltd.			Nine Entertainment Co. Holdings Ltd.	22,207		47,016
Amped Ltd. 1,955	AMP Ltd. (a)			Northern Star Resources Ltd.	17,518		119,933
Assan List 1,995	Ampol Ltd.			Orica Ltd.	6,050		60,259
## Googn pair 17,253 126,277 102 Minnesb Ltd. 4,911 10,038 485 Caps Ltd. 1,149 4,395 4	Ansell Ltd.			Origin Energy Ltd.	26,088		99,457
## ASS Carp. Ltd. 1,149				OZ Minerals Ltd.	4,911		100,830
Antisoned talsure tid. 9,731 31,48,000 GBE Incurrence Florap tid. 2,19,49 181,246 XSC1 tid. 2,285 194,999 Gube heldorings tid. 2,786 Remote tid. unit 14,652 73,768 Remote tid. 17,75 79,817 79,819 REA Group tid. 2,783 142,430 Autorica Modellings tid. 2,784 179,819 79,819 REA Group tid. 2,784 182,992 Relatince Woodforde Cep. Ltd. 2,794 178,316 Remote of Group tid. 2,784 183,316 Remote of Group tid. 3,785 183,317 Remote of Group tid. 3				Qantas Airways Ltd. (a)	13,533		49,328
ASS List				QBE Insurance Group Ltd.	21,949		181,248
Antica Farbenic Lts unit Aufface Arbenic Lts unit Aufface Farbenic Lts unit Aufface Farbenic Lts unit Aufface Farbenic Lts unit Aufface Farbenic Lts unit Austrein födlings Ltd. 27,891 78,989 78,989 86 Farbou Ltd. 12,049 55,556 86 Farbus Ltd. 27,974 120,516 86 Farbus Ltd. 27,	ASX Ltd.			Qube Holdings Ltd.	28,855		66,549
Autoren Holdings Ind. 27,987 70,819 REA Group Ind. 27,987 70,819 REA Group Ind. 27,987 70,819 REA Group Ind. 28,841 52,992 Redinare Worldwider Corp. Ind. 27,974 128,216 Autorentia & Wester Zeoland Barnking Group Ind. 27,984 128,216 Sorties Lid. 27,984 128,216 Sorties Lid. 27,984 128,216 Sorties Lid. 27,984 128,216 Sorties Group unit 75,855 Sorties Group unit 75,855 Readings & Adelainds Brook Lid. 27,846 54,594 SEEK Lid. 27,887 115,366 Sortie Group unit 72,855 Seemen Group Holdings Ind. 27,887 115,366 Sortie Holdings Ind. 27,101 240,906 Beated Ind. (a) 5,996 22,616 Sortie Group Ind. 28,1987 115,366 Sortie Holdings Ind. 29,142 165,829 Struckfland Group Ind. 21,147 34,065 Struckfland Group Ind. 21,148 1,158 75,901 Survicens Group Ind. 21,149 1,159 1,1				Ramsay Health Care Ltd.	2,738		142,430
Ausbret Sornices 28,341 5.7.9.79 Reliance Worldworked Copp. Ltd. 12,069 55,056 Australia & New Zealand Barnking Group Ltd. 42,422 86,0 Timbo Ltd. 5.5.17 401,833 Reach Consension Ltd. 9,600 56,504 Sortics Ltd. 7,794 178,855 Reaning & Adebinde Bonk Ltd. 43,763 1,221,281 Seeme Group unit 6,649 775,855 Reaning & Adebinde Bonk Ltd. 43,763 1,221,281 Seeme Group Inhidings Ltd. 2,386 33,749 Reliance Worldwork Ltd. 7,767 115,366 Soric Realithores Ltd. 7,101 240,090 Reanil Ltd. (a) 5,976 72,616 Soric Realithores Ltd. 7,101 240,090 Reanil Ltd. (b) 5,976 72,616 Soric Realithores Ltd. 6,120 201,656 Remilles Ltd. 1,477 34,065 Stackband Group Ltd. 13,338 50,746 Remilles Group Ltd. 4,158 75,901 Sunccop Group Ltd. 19,049 153,420 Continency Wister Morangement Ltd. 4,158 75,901 Sunccop Group Ltd. 19,049 153,420 Continency Wister Morangement Ltd. 1,173 31,135 70,943 Telebro Ltd. 31,133 32,221 21,556 Continency Wister Morangement Ltd. 19,793 258,343 Telebro Copp. Ltd. 1,478 38,294 Continency Wister Morangement Ltd. 1,479 3,472 2,470 Computershine Block of Australia 7,474 3,470 4,655 22 Computershine Block of Australia 7,474 4,574 4,574 Computershine Block of Australia 7,474 4,574 4							94,524
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See accompanying notes which are an integral part of the financial statements.

Common Stocks – continued							
	Shares		Value		Shares		Value
Austria — continued				Americanas SA	8,081	\$	45,817
Verbund AG	996	\$	111,935	Atacadao SA	5,800		15,880
Voestalpine AG	1,656		60,085	B3 SA - Brasil Bolsa Balcao	91,800		183,600
Wienerberger AG	1,671		61,365	Banco Bradesco SA	22,531		65,490
TOTAL MICTRIA			0// 410	Banco do Brasil SA	21,700		112,396
TOTAL AUSTRIA			866,413	Banco Inter SA unit	8,703		44,640
n de el fil o co				BB Seguridade Participacoes SA	10,500		39,116
Bailiwick of Jersey — 0.6%	F F0/		101.000	BR Malls Participacoes SA (a)	14,500		21,633
Clarivate Analytics PLC (a)	5,586		131,383	BRF SA (a)	7,200		29,110
Experian PLC	14,412		709,876	BTG Pactual Participations Ltd. unit	16,800		63,339
Ferguson PLC Glencore Xstrata PLC	3,447		612,279	CCR SA	17,400		36,206
Polymetal International PLC	162,237 5,107		826,643 90,942	Centrais Eletricas Brasileiras SA (Electrobras) Cogna Educacao (a)	5,086		30,507
WPP PLC			286,814	Cogna Educació (a) Companhia de Saneamento Basico do Estado de Sao Paulo (SABESP)	26,600 5,300		11,748
WILLIE	18,835		200,014	Companhia Siderurgica Nacional SA (CSN)	9,800		38,232
TOTAL BAILIWICK OF JERSEY			2,657,937	Compania de Locacao das Americas	4,600		43,968 19,416
			2/00///01	Cosan SA	17,000		66,199
Belgium — 0.6%				Cyrela Brazil Realty SA	4,400		12,465
Ackermans & Van Haaren SA	316		60,629	Energisa SA unit	3,400		27,084
Aedifica SA	536		69,969	Eneva SA (a)	14,900		37,852
Ageas	2,732		141,483	ENGIE Brasil Energia SA	3,450		23,791
Anheuser-Busch InBev SA NV	12,604		759,895	Equatorial Energia SA	10,600		43,028
Cofinimmo SA	427		68,202	GPA	2,000		7,803
Colruyt NV	889		37,722	Hapvida Participacoes e Investimentos SA (b)	19,100		35,594
D'ieteren Group	361		70,374	Hypermarcas SA	5,600		28,422
Elia System Operator SA/NV	496		65,376	JBS SA	11,600		79,034
Galapagos NV (a)	749		41,564	Klabin SA unit	11,800		54,361
Groupe Bruxelles Lambert SA	1,562		174,455	Localiza Rent A Car SA	8,730		83,068
KBC Groep NV	5,017		431,067	Locaweb Servicos de Internet SA (b)	6,000		14,176
Melexis NV	253		30,147	Lojas Renner SA	14,597		64,049
Proximus	2,332		45,543	Magazine Luiza SA	41,120		53,301
Sofina SA	230		112,978	Natura & Co. Holding SA (a)	12,693		57,950
Solvay SA Class A	1,089		126,603	Notre Dame Intermedica Participacoes SA	7,724		83,688
Telenet Group Holding NV	747		27,261	Oi SA (a)	76,300		10,411
UCB SA	1,896		216,383	Petro Rio SA (a)	10,000		37,110
Umicore SA	2,970		121,160	Petroleo Brasileiro SA - Petrobras (ON)	59,600		328,496
Warehouses de Pauw	2,050		98,388	Qualicorp Consultoria E Corret	2,100		6,372
TOTAL DELCHIA			0 (00 100	Raia Drogasil SA	16,100		70,239
TOTAL BELGIUM			2,699,199	Rede D'Oregon Sao Luiz SA (b)	11,200		90,143
n I 0.00/				Rumo SA (a)	18,700		59,625
Bermuda — 0.2%	/0.000		FO 700	Sendas Distribuidora SA	12,100		28,154
Alibaba Health Information Technology Ltd. (a)	60,000		50,708	Sul America SA unit	4,128		20,373
China Gas Holdings Ltd.	35,800		74,377	Suzano Papel e Celulose SA	11,879		128,195
China Resource Gas Group Ltd.	14,000		79,089	Telefonica Brasil SA	6,700		57,966
China Youzan Ltd. (a) Credicorp Ltd. (United States)	204,000 921		14,128	TIM SA	11,500		27,150
Hiscox Ltd.	5,301		112,426	Totvs SA	7,500		38,564
Hongkong Land Holdings Ltd.	17,315		62,255 90,038	Transmissora Alianca de Energia Eletrica SA unit	3,200		20,895
Jardine Matheson Holdings Ltd.	3,803		209,203	Ultrapar Participacoes SA	10,500		27,409
Kunlun Energy Co. Ltd.	60,000		56,248	Vale SA	60,901		852,395
Man Wah Holdings Ltd.	23,200		35,942	Via S/A (a)	22,651		21,350
Nine Dragons Paper (Holdings) Ltd.	24,000		25,762	Vibra Energia SA	17,300		66,467
mino stagotis rapor (moidings) Liu.	۷٦,000	_	23,102	Weg SA	22,000		130,262
TOTAL BERMUDA			810,176	YDUQS Participacoes SA	3,900	_	14,396
5 d 500				TOTAL BRAZIL			3,791,096
Brazil — 0.9%	/ 5 000		100 173				
Ambev SA	65,800		182,161				

Common Stocks – continued						
Common Stocks – confinued	Shares	Value		Shares		Value
British Virgin Islands — 0.0%			George Weston Ltd.	1,085	\$	125,796
Nomad Foods Ltd. (a)	2,332	\$ 59,209	Gildan Activewear, Inc.	2,913	Ÿ	123,502
VK Co. Ltd. GDR (Reg. S) (a)	1,767	20,454	Great-West Lifeco, Inc.	3,961		118,866
VK CO. Eld. ODK (Rog. 5) (d)	1,707	20,737	Hydro One Ltd. (b)	4,514		117,440
TOTAL BRITISH VIRGIN ISLANDS		79,663	iA Financial Corp, Inc.	1,600		91,551
			Imperial Oil Ltd.	3,369		121,502
Canada — 7.1%			Intact Financial Corp.	2,623		340,941
Agnico Eagle Mines Ltd. (Canada)	3,643	193,504	Ivanhoe Mines Ltd. (a)	8,269		67,462
Air Canada (a)	4,955	82,769	Keyera Corp.	3,304		74,519
Alamos Gold, Inc.	6,021	46,314	Kinaxis, Inc. (a)	411		57,617
Algonquin Power & Utilities Corp.	9,340	134,900	Kinross Gold Corp.	19,098		110,818
Alimentation Couche-Tard, Inc. Class A (multi-vtg.)	12,179	510,287	Kirkland Lake Gold Ltd.	3,959		165,909
AltaGas Ltd.	4,195	90,569	Lightspeed Commerce, Inc. (Canada) (a)	1,860		75,109
B2Gold Corp. (a)	15,930	62,715	Loblaw Companies Ltd.	2,466		202,045
Ballard Power Systems, Inc. (a)	3,660	45,976	Lundin Mining Corp.	9,507		74,255
Bank of Montreal	9,634	1,037,238	Magna International, Inc. Class A (sub. vtg.)	4,165		337,000
Bank of Nova Scotia	18,084	1,280,226	Manulife Financial Corp.	28,957		551,922
Barrick Gold Corp. (Canada)	26,479	503,435	Metro, Inc.	3,670		195,316
Bausch Health Cos., Inc. (Canada) (a)	4,337	119,795	National Bank of Canada	5,018		382,573
BCE, Inc.	4,453	231,671	Northland Power, Inc.	3,428		102,844
BlackBerry Ltd. (a)	7,637	71,362	Nutrien Ltd.	8,485		637,775
Boralex, Inc. Class A	1,327	36,381	Nuvei Corp. (a) (b)	933		60,481
Boyd Group Services, Inc.	310	48,921	Onex Corp. (sub. vtg.)	1,142		89,630
Brookfield Asset Management Reinsurance Partners Ltd.	126	7,913	Open Text Corp.	3,979		188,861
Brookfield Asset Management, Inc. (Canada) Class A	21,683	1,309,431	Pan American Silver Corp.	3,147		78,581
Brookfield Renewable Corp.	1,852	68,153	Parkland Corp.	2,231		61,324
BRP, Inc.	571	50,015	Pembina Pipeline Corp.	8,187		248,338
CAE, Inc. (a)	4,755	119,951	Power Corp. of Canada (sub. vtg.)	8,502		280,947
Cameco Corp.	5,972	130,209	Premium Brands Holdings Corp.	527		52,677
Canadian Apartment Properties (REIT) unit	1,234	58,493	Primo Water Corp.	2,519		44,410
Canadian Imperial Bank of Commerce	6,694	780,292	Quebecor, Inc. Class B (sub. vtg.)	2,529		57,080
Canadian National Railway Co.	9,070	1,114,112	Restaurant Brands International, Inc.	4,597		278,738
Canadian Natural Resources Ltd.	17,628	744,865	Ritchie Bros. Auctioneers, Inc.	1,627		99,566
Canadian Pacific Railway Ltd.	9,930	714,203	Rogers Communications, Inc. Class B (non-vtg.)	5,240		249,500
Canadian Tire Ltd. Class A (non-vtg.)	866	124,216	Royal Bank of Canada	21,188		2,248,697
Canadian Utilities Ltd. Class A (non-vtg.)	1,806	52,383	Saputo, Inc.	3,567		80,366
Capital Power Corp.	1,680	52,407	Shaw Communications, Inc. Class B	6,650		201,821
Cargojet, Inc.	254	33,447	Shopify, Inc. Class A (a)	1,678		2,310,412
CCL Industries, Inc. Class B	2,172	116,468	SNC-Lavalin Group, Inc.	2,602		63,582
Cenovus Energy, Inc. (Canada)	18,887	231,580	SSR Mining, Inc.	3,330		58,942
CGI, Inc. Class A (sub. vtg.) (a)	3,250	287,373	Stantec, Inc.	1,651		92,760
Colliers International Group, Inc.	470	69,994	Sun Life Financial, Inc.	8,730		485,932
Constellation Software, Inc.	293	543,621	Suncor Energy, Inc.	22,218		555,911
Descartes Systems Group, Inc. (Canada) (a)	1,237	102,308	TC Energy Corp.	14,575		677,851
Dollarama, Inc.	4,317	216,063	Teck Resources Ltd. Class B (sub. vtg.)	6,942		199,927
Element Fleet Management Corp.	6,567	66,867	TELUS Corp.	6,735		158,612
Emera, Inc.	3,861	192,966	TFI International, Inc. (Canada)	1,222		137,053
Empire Co. Ltd. Class A (non-vtg.)	2,451	74,676		27,090		2,076,911
Enbridge, Inc.	30,104	1,175,887	Thomson Reuters Corp.	2,507		299,801
Fairfax Financial Holdings Ltd. (sub. vtg.)	404	198,731	Tilray, Inc. Class 2 (a)	4,833		33,976
Finning International, Inc.	2,403	60,562		827		83,847
First Majestic Silver Corp.	3,259	36,250		1,210		109,392
First Quantum Minerals Ltd.	8,215	196,583	Tourmaline Oil Corp.	4,527		146,158
FirstService Corp.	583	114,577	Waste Connections, Inc. (Canada)	3,876		528,260
Fortis, Inc.	7,054	340,334	West Fraser Timber Co. Ltd.	1,481		141,292
Franco-Nevada Corp.	2,839	392,628		6,724		288,532
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Common Stocks – continued	s l	w.l		c)		w. l
	Shares	Value	H (I D () (I)	Shares	_	Value
Canada — continued			Meituan Class B (a) (b)	60,000	\$	1,735,049
WSP Global, Inc. (c)	1,103	\$ 160,120	Melco Crown Entertainment Ltd. sponsored ADR (a)	3,186		32,433
Yamana Gold, Inc. (c)	14,522	 61,075	Microport Scientific Corp.	10,300		37,514
TOTAL CANADA		21 220 74/	Ming Yuan Cloud Group Holdings Ltd.	10,000		22,776
TOTAL CANADA		 31,339,746	Minth Group Ltd.	10,000		44,052
Courses Islands F 20/			NetEase, Inc. ADR	5,387		548,289
Cayman Islands — 5.2%	10.000	20 412	New Oriental Education & Technology Group, Inc. sponsored ADR	22,445		47,135
AAC Technology Holdings, Inc.	10,000	39,412	NIO, Inc. sponsored ADR (a)	20,235		641,045
Airtac International Group	2,092	76,992	PagSeguro Digital Ltd. (a) (c)	3,035		79,578
Akeso, Inc. (a) (b)	7,000 1,000	30,522 36,803	Parade Technologies Ltd.	1,000		76,312
Alchip Technologies Ltd.			Pinduoduo, Inc. ADR (a)	6,521		380,174
Alibaba Group Holding Ltd. sponsored ADR (a)	27,406	3,255,559 251,864	Ping An Healthcare and Technology Co. Ltd. (a) (b)	7,600		27,632
Anta Sports Products Ltd.	16,800	46,460	Pop Mart International Group Ltd. (b)	10,400		59,619
ASM Pacific Technology Ltd. Autohome, Inc. ADR Class A	4,300 767	46,460 22,611	RLX Technology, Inc. ADR (c) Sands China Ltd. (a)	10,565		41,204
•		602,748		36,400 524		84,477
Baidu, Inc. sponsored ADR (a)	4,051 772		Sapiens International Corp. NV			18,253
BeiGene Ltd. ADR (a)		209,158	Sea Ltd. ADR (a)	4,856		1,086,336
Bilibili, Inc. ADR (a) (c)	3,230 2,000	149,872 18,835	Shenzhou International Group Holdings Ltd.	11,800		228,491
BizLink Holding, Inc. Chailease Holding Co. Ltd.	20,388	193,839	Shimao Property Holdings Ltd.	18,000 471		11,773
China Conch Venture Holdings Ltd.	23,500	173,037	Silicon Motion Tech Corp. sponsored ADR	147,250		44,759
· ·			Sino Biopharmaceutical Ltd.	147,230		103,107
China Feihe Ltd. (b) China Literature Ltd. (a) (b)	43,000 6,200	57,682 38,961	SITC International Holdings Co. Ltd.			68,714
China Mengniu Dairy Co. Ltd.	40,000	226,738	Smoore International Holdings Ltd. (b) StoneCo Ltd. Class A (a)	25,000 3,491		127,444 58,858
China Resources Land Ltd.	42,000	176,671	Sunac China Holdings Ltd.	37,000		55,897
China Resources Mixc Lifestyle Services Ltd. (b)	8,845	41,233	Sunac Services Holdings Ltd. Sunac Services Holdings Ltd. (b)	13,000		13,254
CIFI Holdings Group Co. Ltd.	59,466	35,767	Sunny Optical Technology Group Co. Ltd.	10,600		335,228
CK Asset Holdings Ltd.	29,134	183,639	TAL Education Group ADR (a)	6,217		24,433
CK Asser Holdings Ltd. CK Hutchison Holdings Ltd.	40,000	257,537	Tencent Holdings Ltd.	89,900		5,245,766
Country Garden Holdings Co. Ltd.	110,129	97,735	Tencent Music Entertainment Group ADR (a)	8,771		60,081
Country Garden Services Holdings Co. Ltd.	26,000	155,716	Tingyi (Cayman Islands) Holding Corp.	26,000		53,417
Dago New Energy Corp. ADR (a)	867	34,957	Trip.com Group Ltd. ADR (a)	6,901		169,903
ENN Energy Holdings Ltd.	11,300	212,739	Vipshop Holdings Ltd. ADR (a)	5,397		45,335
ESR Cayman Ltd. (a) (b)	21,000	70,965	Vnet Group, Inc. ADR (a)	1,590		14,358
Futu Holdings Ltd. ADR (a) (c)	925	40,053	Want Want China Holdings Ltd.	86,000		78,968
Gaotu Techedu, Inc. ADR (a) (c)	1,436	2,786	Weibo Corp. sponsored ADR (a)	784		24,288
GDS Holdings Ltd. ADR (a) (c)	1,436	79,040	Weimob, Inc. (a) (b)	29,000		29,344
Geely Automobile Holdings Ltd.	74,000	202,140	WH Group Ltd. (b)	114,000		71,564
General Interface Solution Holding Ltd.	3,000	11,041	Wharf Real Estate Investment Co. Ltd.	23,000		116,806
Hansoh Pharmaceutical Group Co. Ltd. (b)	16,000	38,987	Wuxi Biologics (Cayman), Inc. (a) (b)	48,500		574,187
Hello Group, Inc. ADR	2,568	23,061	Xinyi Glass Holdings Ltd.	38,000		95,030
Hengan International Group Co. Ltd.	9,500	48,916	Xinyi Solar Holdings Ltd. Xinyi Solar Holdings Ltd.	67,236		113,992
Himax Technologies, Inc. sponsored ADR (c)	1,882	30,093	XP, Inc. Class A (a) (c)	1,493		42,909
Huazhu Group Ltd. ADR (a)	2,141	79,945	XPeng, Inc. ADR (a)	4,664		234,739
Hutchison China Meditech Ltd. sponsored ADR (a)	1,491	52,304	Yadea Group Holdings Ltd. (b)	14,000		27,291
Innovent Biologics, Inc. (a) (b)	14,500	89,724	Yihai International Holding Ltd.	7,000		32,363
iQIYI, Inc. ADR (a)	4,905	22,367	Zai Lab Ltd. ADR (a)	1,015		63,793
JD.com, Inc. sponsored ADR (a)	13,339	934,664	Zhen Ding Technology Holding Ltd.	10,000		36,262
JOYY, Inc. ADR	830	37,707	Zhongsheng Group Holdings Ltd. Class H	8,500		66,277
KE Holdings, Inc. ADR (a)	7,463	150,156	ZTO Express, Inc. sponsored ADR	6,277		177,137
Kingboard Chemical Holdings Ltd.	9,500	46,236	2.0 Express, inc. spensored ADN	0,211	_	177,107
Kingdoed Crieffical Holdings Etd. Kingdee International Software Group Co. Ltd. (a)	38,000	116,960	TOTAL CAYMAN ISLANDS			22,774,186
Kingsoft Corp. Ltd.	14,000	61,494			_	. ,
Kuaishou Technology Class B (b)	21,700	200,510	Chile — 0.1%			
Li Ning Co. Ltd.	32,000	350,264	Aguas Andinas SA	34,037		6,192
Longfor Properties Co. Ltd. (b)	23,000	108,252	Banco de Chile	617,333		48,227
g /opoinos co. Ela. (b)	20,000	100,232		/		-,

Common Stocks - continued	cl	v.l		cl		y
	Shares	Value		Shares		Value
Chile — continued			Zhuzhou CRRC Times Electric Co. Ltd. (H Shares)	8,400	\$	48,638
Banco de Credito e Inversiones	921	\$ 26,906	Zijin Mining Group Co. Ltd. (H Shares)	84,000	_	99,970
Banco Santander Chile	957,493	38,491	TOTAL CHIMA			/ 41/ 000
CAP SA	1,056	10,287	TOTAL CHINA		_	6,416,023
Cencosud SA	18,369	30,723	C-1			
Colbun SA	105,834	8,608	Colombia — 0.0%	A 775		40.751
Compania Cervecerias Unidas SA	1,806	14,690	Bancolombia SA	4,775		40,751
Empresa Nacional de Telecomunicaciones SA (ENTEL)	2,217	7,491	Grupo de Inversiones Suramerica SA	3,843		28,355
Empresas CMPC SA	17,667	29,611	Interconexion Electrica SA ESP	7,015	_	38,646
Empresas COPEC SA	4,802	37,120	TOTAL COLOMBIA			107,752
Enel Americas SA	299,238	32,663	TOTAL COLOMBIA			107,732
Enel Chile SA	360,580	12,612	Czech Republic — 0.0%			
Falabella SA	10,195	33,253	CEZ A/S	2,378		00 000
Parque Arauco SA (a)	10,418	 11,493	Komercni Banka A/S			90,008
				1,147		49,084
TOTAL CHILE		 348,367	MONETA Money Bank A/S (b)	5,790	_	24,843
China — 1.5%			TOTAL CZECH REPUBLIC		_	163,935
Agricultural Bank of China Ltd. (H Shares)	445,000	152,945				
Anhui Conch Cement Co. Ltd. (H Shares)	17,500	87,415	Denmark — 1.6%			
Bank of China Ltd. (H Shares)	1,140,000	410,134	A.P. Moller - Maersk A/S:			
Bank of Communications Co. Ltd. (H Shares)	316,000	190,875	Series A	49		162,561
BYD Co. Ltd. (H Shares)	11,293	381,979	Series B	83		296,253
China CITIC Bank Corp. Ltd. (H Shares)	132,000	57,218	Ambu A/S Series B	2,580		68,096
China Construction Bank Corp. (H Shares)	1,533,000	1,062,288	Ascendis Pharma A/S sponsored ADR (a)	723		97,265
China International Capital Corp. Ltd. (H Shares) (b)	21,600	59,557	Carlsberg A/S Series B	1,486		256,555
China Life Insurance Co. Ltd. (H Shares)	111,000	184,002	Chr. Hansen Holding A/S	1,549		122,139
China Longyuan Power Grid Corp. Ltd. (H Shares)	49,000	114,369	Coloplast A/S Series B	1,754		308,836
China Merchants Bank Co. Ltd. (H Shares)	56,000	434,855	Danske Bank A/S	10,146		175,161
China Minsheng Banking Corp. Ltd. (H Shares)	96,800	36,994	Demant A/S (a)	1,519		77,782
China National Building Materials Co. Ltd. (H Shares)	66,000	80,918	DSV A/S	3,174		739,632
China Pacific Insurance (Group) Co. Ltd. (H Shares)	38,000	103,071	Genmab A/S (a)	977		389,973
China Petroleum & Chemical Corp. (H Shares)	378,000	176,080	GN Store Nord A/S	2,056		129,005
China Shenhua Energy Co. Ltd. (H Shares)	49,500	116,044	Novo Nordisk A/S Series B	24,502		2,752,209
China Tower Corp. Ltd. (H Shares) (b)	618,000	68,160	Novozymes A/S Series B	3,105		254,951
China Vanke Co. Ltd. (H Shares)	24,600	57,229	ORSTED A/S (b)	2,815		360,509
CITIC Securities Co. Ltd. (H Shares)	23,500	61,330	Pandora A/S	1,482		184,347
Fuyao Glass Industries Group Co. Ltd. (H Shares) (b)	9,200	47,548	Royal Unibrew A/S	617		69,402
Great Wall Motor Co. Ltd. (H Shares)	46,000	158,101	SimCorp A/S	604		65,831
Guangzhou Automobile Group Co. Ltd. (H Shares)	40,800	40,237	Tryg A/S	5,348		131,976
Haier Smart Home Co. Ltd.			Vestas Wind Systems A/S	15,015		457,284
Hangzhou Tigermed Consulting Co. Ltd. (H Shares) (b)	34,200	144,518	, ,			
• •	1,900	24,123	TOTAL DENMARK			7,099,767
Industrial & Commercial Bank of China Ltd. (H Shares)	979,000	552,238				
New China Life Insurance Co. Ltd. (H Shares)	10,800	28,878	Egypt — 0.0%			
Nongfu Spring Co. Ltd. (H Shares) (b)	25,600	168,915	Commercial International Bank SAE (a)	27,522		92,832
PetroChina Co. Ltd. (H Shares)	314,000	139,069				
PICC Property & Casualty Co. Ltd. (H Shares)	102,000	83,326	Finland — 0.9%			
Ping An Insurance Group Co. of China Ltd. (H Shares)	88,500	637,742	Elisa Corp. (A Shares)	2,211		136,144
Postal Savings Bank of China Co. Ltd. (H Shares) (b)	136,000	95,404	Fortum Corp.	6,469		198,407
Shandong Weigao Medical Polymer Co. Ltd. (H Shares)	36,000	44,922	Huhtamaki Oyj	1,446		63,958
Sinopharm Group Co. Ltd. (H Shares)	18,800	40,891	Kesko Oyj	4,075		135,823
Tsingtao Brewery Co. Ltd. (H Shares)	8,000	74,895	Kojamo OYJ	2,334		56,214
Weichai Power Co. Ltd. (H Shares)	29,000	56,754	Kone OYJ (B Shares)	6,027		432,490
WuXi AppTec Co. Ltd. (H Shares) (b)	5,452	94,391	Metso Outotec Oyj	10,367		110,099
			Neste Oyj	6,417		315,818
			Nokia Corp. (a)	80,017		506,803
			•	,		,

See accompanying notes which are an integral part of the financial statements.

Common Stocks – continued							
	Shares		Value		Shares		Value
Finland — continued				Valeo SA	3,382	\$	101,989
Nokian Tyres PLC	1,930	\$	72,926	Veolia Environnement SA	9,626		353,504
Nordea Bank ABP	52,914		645,474	VINCI SA	7,736		817,037
Orion Oyj (B Shares)	1,570		65,216	Vivendi SA	12,092		163,567
Sampo Oyj (A Shares)	7,497		375,210	Worldline SA (a) (b)	3,713	_	206,666
Stora Enso Oyj (R Shares)	9,210		169,035	TOTAL FRANCE			2/ 7// 020
TietoEVRY Oyj	1,523		47,575	TOTAL FRANCE		_	26,744,938
UPM-Kymmene Corp.	7,891		300,242	C 4.00/			
Valmet Corp.	1,986		85,151	Germany — 4.8%	0.770		700 100
Wartsila Corp.	7,200	_	100,986	adidas AG	2,772		798,185
TOTAL FINAND			0.017.571	Allianz SE	6,132		1,446,287
TOTAL FINLAND		_	3,817,571	BASF AG	13,659		958,662
				Bayer AG	14,625		781,038
France — 6.1%	7.0			Bayerische Motoren Werke AG (BMW)	4,730		473,200
Air Liquide SA	7,044		1,228,504	Bechtle AG	1,215		86,459
Alstom SA	4,393		155,997	Beiersdorf AG	1,449		148,530
Arkema SA	984		138,886	Brenntag SE	2,290		206,796
Atos Origin SA	1,452		61,509	Carl Zeiss Meditec AG	543		113,909
AXA SA	30,581		910,191	Commerzbank AG (a)	14,525		109,890
BNP Paribas SA	17,105		1,182,658	Continental AG (a)	1,612		169,366
Bouygues SA	3,258		116,623	Covestro AG (b)	2,878		177,135
Bureau Veritas SA	4,308		143,021	Daimler AG (Germany)	12,388		946,495
Capgemini SA	2,324		569,568	Daimler Truck Holding AG (a)	6,194		227,022
Carrefour SA	9,426		172,812	Delivery Hero AG (a) (b)	2,817		311,815
Compagnie de St. Gobain	7,908		556,301	Deutsche Bank AG (a)	30,798		383,590
Compagnie Generale des Etablissements Michelin SCA Series B	2,648		433,701	Deutsche Borse AG	2,827		472,037
Credit Agricole SA	20,708		295,240	Deutsche Post AG	14,758		949,246
Danone SA	10,228		635,767	Deutsche Telekom AG	48,164		889,951
Dassault Systemes SA	10,262		609,002	Deutsche Wohnen SE (Bearer)	5,000		210,253
Edenred SA	3,690		170,398	E.ON AG	33,409		464,300
Eiffage SA	1,238		127,643	Evonik Industries AG	2,838		91,683
ENGIE	26,565		393,305	Evotec OAI AG (a)	1,994		96,258
EssilorLuxottica SA	4,459		949,219	Fresenius Medical Care AG & Co. KGaA	2,985		193,512
Faurecia SA	1,891		89,966	Fresenius SE & Co. KGaA	6,155		247,391
Gecina SA	814		113,904	GEA Group AG	2,407		131,469
Hermes International SCA	517		903,393	Hannover Reuck SE	901		170,827
Kering SA	1,097		880,181	HeidelbergCement AG	2,163		146,385
L'Oreal SA	3,649		1,739,890	HelloFresh AG (a)	2,583		197,956
Legrand SA	3,972		465,205	Henkel AG & Co. KGaA	1,466		114,276
LVMH Moet Hennessy Louis Vuitton SE	3,976		3,285,901	Infineon Technologies AG	19,346		890,660
Orange SA	28,274		302,028	KION Group AG	1,063		116,107
Orpea	817		81,936	Knorr-Bremse AG	972		95,999
Pernod Ricard SA	2,994		720,290	Lanxess AG	1,302		80,514
Publicis Groupe SA	3,497		235,607	LEG Immobilien AG	1,090		151,971
Renault SA (a)	3,028		105,042	Merck KGaA	1,924		494,963
Safran SA	5,218		638,805	MTU Aero Engines AG	786		159,593
Sanofi SA	17,131		1,718,994	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	2,087		616,101
Sartorius Stedim Biotech	357		196,067	Puma AG	1,519		185,507
Schneider Electric SA	8,465		1,664,182	Rational AG	75		76,707
Societe Generale Series A	11,815		406,067	Rheinmetall AG	655		61,642
Sodexo SA	1,233		108,095	RWE AG	10,089		408,772
Suez Environnement SA	5,654		127,008	SAP SE	16,254		2,287,581
Teleperformance	873		390,298	Scout24 AG (b)	1,225		85,537
Thales SA	1,595		135,681	Siemens AG	11,883		2,058,170
Total SA	36,899		1,878,168	Siemens Healthineers AG (b)	4,173		311,136
Ubisoft Entertainment SA (a)	1,335		65,122	Symrise AG	1,913		282,923

Common Stocks continued					
Common Stocks – continued	Shares	Value		Shares	Value
Germany — continued			Hungary — 0.1%		
TAG Immobilien AG	2,210	\$ 61,730	MOL Hungarian Oil and Gas PLC Series A (For. Reg.)	8,330	\$ 64,697
TeamViewer AG (a) (b)	2,333	31,306	OTP Bank PLC (a)	3,294	168,526
Thyssenkrupp AG	5,981	65,525	Richter Gedeon PLC	1,972	53,028
United Internet AG	1,572	62,324		.,2	
Vitesco Technologies Group AG (a)	315	15,448	TOTAL HUNGARY		286,251
Vonovia SE	11,561	637,036			
Zalando SE (a) (b)	2,879	231,922	India — 2.9%		
			Adani Green Energy Ltd. (a)	5,921	105,744
TOTAL GERMANY		21,183,097	Adani Ports & Special Economic Zone Ltd.	11,074	108,575
			Apollo Hospitals Enterprise Ltd.	1,471	99,008
Greece — 0.1%	00.557	04.007	Asian Paints Ltd.	6,703	304,432
Alpha Bank SA (a)	28,556	34,996	Aurobindo Pharma Ltd.	4,069	40,116
EFG Eurobank Ergasias SA (a)	38,587	39,093	Avenue Supermarts Ltd. (a) (b)	2,212	138,727
Hellenic Telecommunications Organization SA	3,256	60,152	Axis Bank Ltd. (a)	33,735	307,318
Jumbo SA	1,712 942	24,564	Bajaj Auto Ltd.	1,007	43,928
Motor Oil (HELLAS) Corinth Refineries SA		14,754	Bajaj Finance Ltd.	3,934 569	368,508
Mytilineos SA National Bank of Greece SA (a)	1,445 8,571	24,894 28,595	Bajaj Finserv Ltd. Bharat Petroleum Corp. Ltd.	15,113	125,327 78,207
OPAP SA	3,046	43,142	Bharti Airtel Ltd. (a)	35,953	330,057
Public Power Corp. of Greece (a)	1,670	17,919	Britannia Industries Ltd.	1,759	85,156
Terna Energy SA	661	17,717	Cipla Ltd. (a)	7,548	95,670
Tellia Liletyy SA	001	10,234	Coal India Ltd.	31,416	61,600
TOTAL GREECE		298,363	Divi's Laboratories Ltd.	1,910	119,960
			Dr. Reddy's Laboratories Ltd.	1,841	121,067
Hong Kong – 1.4%			Eicher Motors Ltd.	2,079	72,343
AIA Group Ltd.	179,800	1,814,694	HCL Technologies Ltd.	16,121	285,493
Bank of East Asia Ltd.	21,113	30,326	HDFC Standard Life Insurance Co. Ltd. (b)	13,937	121,537
BOC Hong Kong (Holdings) Ltd.	53,500	175,302	Hero Motocorp Ltd.	1,909	63,101
BYD Electronic International Co. Ltd.	9,500	34,783	Hindalco Industries Ltd.	21,344	136,269
China Evergrande New Energy Vehicle Group Ltd. (a)	40,500	18,283	Hindustan Unilever Ltd.	13,271	420,503
China Overseas Land and Investment Ltd.	55,500	131,391	Housing Development Finance Corp. Ltd.	26,855	932,512
China Resources Beer Holdings Co. Ltd.	24,000	196,523	ICICI Bank Ltd.	76,209	756,062
China Taiping Insurance Group Ltd.	19,600	26,896	Indian Oil Corp. Ltd.	38,611	57,798
CLP Holdings Ltd.	24,500	247,567	Info Edge India Ltd.	1,112	83,254
CSPC Pharmaceutical Group Ltd.	124,400	135,128	Infosys Ltd.	54,832	1,385,858
Fosun International Ltd.	35,000	37,749	ITC Ltd.	44,071	129,013
Galaxy Entertainment Group Ltd. (a)	30,000	155,433	JSW Steel Ltd.	14,248	125,473
Guangdong Investment Ltd.	44,000	55,920	Kotak Mahindra Bank Ltd. (a)	16,224	391,213
Hang Lung Properties Ltd.	27,000	55,592	Larsen & Toubro Ltd.	10,190	259,367
Hang Seng Bank Ltd.	10,800	197,647	Mahindra & Mahindra Ltd.	14,069	158,122
Henderson Land Development Co. Ltd.	19,610	83,648	Maruti Suzuki India Ltd.	1,982	197,611
Hong Kong & China Gas Co. Ltd.	161,403	251,751	NTPC Ltd.	70,746	118,154
Hong Kong Exchanges and Clearing Ltd.	17,743	1,036,244	Oil & Natural Gas Corp. Ltd.	54,989	105,126
Lenovo Group Ltd.	102,000	117,227	Power Grid Corp. of India Ltd.	50,951	139,817
Link (REIT) MTR Corp. Ltd.	31,822 22,848	280,162	Reliance Industries Ltd.	48,068	1,528,237
New World Development Co. Ltd.	21,250	122,627 84,073	Shriram Transport Finance Co. Ltd.	2,975	48,607
Power Assets Holdings Ltd.	20,000	124,655	State Bank of India	26,423	163,339
Sino Land Ltd.	50,543	62,939	Sun Pharmaceutical Industries Ltd.	16,147	183,330
Sun Hung Kai Properties Ltd.	23,000	279,088	Tata Consultancy Services Ltd. Tata Consumer Products Ltd.	15,391 8,846	772,453
Techtronic Industries Co. Ltd.	25,500	507,544	Tata Motors Ltd. (a)	8,846 26,101	88,293 167,914
Vitasoy International Holdings Ltd.	14,000	28,260	Tata Steel Ltd.	11,574	172,703
Wharf Holdings Ltd.	20,000	61,430	Tech Mahindra Ltd.	9,206	221,301
	20,000		Titan Co. Ltd.	6,189	209,585
TOTAL HONG KONG		6,352,882	Ultratech Cement Ltd.	1,716	174,882

Common Stocks – continued	c)		w.l		c l		w.l
	Shares		Value		Shares		Value
India — continued				Ryanair Holdings PLC sponsored ADR (a)	1,501	\$	153,597
UPL Ltd. (a)	8,208	\$	82,327	Smurfit Kappa Group PLC	3,849	_	212,143
Vedanta Ltd.	19,433		89,017	TOTAL IRELAND			2,746,460
Wipro Ltd.	21,865	-	209,095	IOTAL INCLAIND		_	2,740,400
TOTAL INDIA		1	2,583,109	Isle of Man -0.1%			
				Entain PLC (a)	8,699		198,830
Indonesia — 0.4%				NEPI Rockcastle PLC	6,791		45,174
Perusahaan Gas Negara Tbk PT Series B (a)	169,100		16,314	TOTAL ICLE OF MAN			044.004
PT ACE Hardware Indonesia Tbk	94,200		8,460	TOTAL ISLE OF MAN		_	244,004
PT Adaro Energy Tbk	198,800		31,384				
PT Aneka Tambang Tbk	116,500		18,392	Israel – 0.6%	0.10		
PT Astra International Tbk	303,600		121,419	Airport City Ltd. (a)	940		21,071
PT Bank Central Asia Tbk	828,200		424,196	Alony Hetz Properties & Investments Ltd.	2,269		42,279
PT Bank Mandiri (Persero) Tbk	280,400		138,208	Amot Investments Ltd.	2,696		21,922
PT Bank Negara Indonesia (Persero) Tbk	114,200		54,085	Azrieli Group	550		52,542
PT Bank Rakyat Indonesia Tbk	974,151		280,484	Bank Hapoalim BM (Reg.)	17,599		181,710
PT Barito Pacific Tbk	423,100		25,382	Bank Leumi le-Israel BM	21,854		235,133
PT Bukit Asam Tbk	50,200		9,545	Bezeq The Israel Telecommunication Corp. Ltd. (a)	29,650		49,011
PT Bumi Serpong Damai Tbk (a)	150,300		10,651	Check Point Software Technologies Ltd. (a)	1,542		179,736
PT Charoen Pokphand Indonesia Tbk	102,400		42,749	Clal Insurance Enterprises Holdings Ltd. (a)	946		24,282
PT Ciputra Development Tbk	131,600		8,956	Cognyte Software Ltd. (a)	907		14,213
PT Gudang Garam Tbk	7,000		15,029	Compugen Ltd. (a) (c)	1,166		5,014
PT Indah Kiat Pulp & Paper Tbk	35,300		19,381	CyberArk Software Ltd. (a)	598		103,621
PT Indocement Tunggal Prakarsa Tbk	25,800		21,904	Danel Adir Yeoshua Ltd.	86		19,474
PT Indofood CBP Sukses Makmur Tbk	32,100		19,594	Elbit Systems Ltd. (Israel)	356		61,720
PT Indofood Sukses Makmur Tbk	60,800		26,982	Electra Israel Ltd.	28		19,436
PT Jasa Marga Tbk (a)	40,900		11,163	Energix-Renewable Energies Ltd.	3,426		14,601
PT Kalbe Farma Tbk	275,600		31,229	Enlight Renewable Energy Ltd. (a)	14,105		34,725
PT Merdeka Copper Gold Tbk (a)	177,000		48,309	First International Bank of Israel	767		31,949
PT Mitra Keluarga Karyasehat Tbk	73,000		11,576	Formula Systems (1985) Ltd.	165		20,157
PT Pabrik Kertas Tjiwi Kimia Tbk	21,300		11,246	Gav-Yam Lands Corp. Ltd.	798		9,856
PT Sarana Menara Nusantara Tbk	338,900		26,751	Global-e Online Ltd. (a) (c)	399		25,293
PT Semen Gresik (Persero) Tbk	40,900		20,805	Harel Insurance Investments and Financial Services Ltd.	1,700		19,324
PT Surya Citra Media Tbk (a)	388,500		8,886	Icl Group Ltd.	10,031		96,827
PT Telkom Indonesia Persero Tbk	710,800		202,864	InMode Ltd. (a)	721		50,888
PT Tower Bersama Infrastructure Tbk	144,000		29,805	Israel Corp. Ltd. (Class A) (a)	65		28,120
PT United Tractors Tbk	22,200		34,501	Israel Discount Bank Ltd. (Class A)	17,240		116,118
PT Vale Indonesia Tbk	31,000		10,179	Kornit Digital Ltd. (a)	697		106,118
PT XL Axiata Tbk	52,900		11,766	Melisron Ltd. (a)	351		32,741
	, , , , ,		,	Mivne Real Estate KD Ltd.	8,754		37,675
TOTAL INDONESIA			1,752,195	Mizrahi Tefahot Bank Ltd.	2,232		86,151
				Nano Dimension Ltd. ADR (a) (c)	3,672		13,954
Ireland — 0.6%				NICE Systems Ltd. (a)	938		287,137
Bank Ireland Group PLC (a)	13,559		76,791	Nova Ltd. (a)	413		59,606
CRH PLC	11,666		617,599	Paz Oil Co. Ltd. (a)	133		16,543
DCC PLC (United Kingdom)	1,521		124,514	Plus500 Ltd.	1,649		30,417
Flutter Entertainment PLC (a)	674		107,826	Radware Ltd. (a)	505		21,028
Flutter Entertainment PLC (Ireland) (a)	1,607		254,410	Reit 1 Ltd.	2,629		18,790
ICON PLC (a)	1,181		365,756	Shapir Engineering and Industry Ltd.	2,093		18,527
James Hardie Industries PLC CDI	6,600		265,541	Shikun & Binui Ltd. (a)	3,340		21,411
Kerry Group PLC Class A	2,281		294,285	Shufersal Ltd.	3,776		31,457
Kingspan Group PLC (Ireland)	2,297		273,998	Strauss Group Ltd.	736		22,963
	,		-, -	Teva Pharmaceutical Industries Ltd. sponsored ADR (a)	16,453		131,789
				The Phoenix Holdings Ltd.	2,478		32,065

Common Stocks – continued							
	Shares	١	/alue		Shares		Value
Israel — continued				Amada Co. Ltd.	5,500	\$	54,460
Tower Semiconductor Ltd. (a)	1,619	\$	64,313	Ana Holdings, Inc. (a)	2,400	Ψ.	50,168
Wix.com Ltd. (a)	841	Ų	132,701	Anritsu Corp.	2,100		32,441
WIX.COIII LIU. (U)	041		132,701	Aozora Bank Ltd.	1,800		39,402
TOTAL ISRAEL		2	,644,408	As One Corp.	400		26,810
TO THE TOTALE			.,011,100	Asahi Group Holdings	7,500		291,707
Italy — 1.2%				ASAHI INTECC Co. Ltd.	3,500		75,185
A2A SpA	22 471		AE 797				
·	23,471		45,736	Asahi Kasei Corp.	20,800		195,943
Amplifon SpA	1,342		72,211	Asics Corp.	2,800		62,071
Assicurazioni Generali SpA	17,979		379,982	Astellas Pharma, Inc.	27,700		450,429
Atlantia SpA (a)	7,551		149,825	Azbil Corp.	1,900		86,551
Azimut Holding SpA	1,660		46,407	Bandai Namco Holdings, Inc.	3,300		258,021
Banco BPM SpA	22,693		67,945	Bank of Kyoto Ltd.	1,100		50,969
Buzzi Unicem SpA	1,508		32,491	BayCurrent Consulting, Inc.	200		77,371
DiaSorin SpA	293		55,742	Benefit One, Inc.	1,100		47,192
Enel SpA	114,978		919,374	Bic Camera, Inc.	2,400		20,092
Eni SpA	37,346		519,027	Bridgestone Corp.	9,000		386,394
FinecoBank SpA	9,082		159,049	Brother Industries Ltd.	3,800		73,040
Hera SpA	11,797		49,033	Calbee, Inc.	1,800		41,765
Infrastrutture Wireless Italiane SpA (b)	5,191		62,946	Canon, Inc.	15,400		375,662
Interpump Group SpA	1,211		88,707	Capcom Co. Ltd.	2,400		56,500
Intesa Sanpaolo SpA	254,247		656,701	Casio Computer Co. Ltd.	3,300		42,430
Italgas SpA	7,448		51,197				
ů ,				Central Japan Railway Co.	3,100		413,540
Leonardo SpA (a)	5,797		41,437	Chiba Bank Ltd.	11,200		64,164
Mediobanca SpA	10,589		121,567	Chubu Electric Power Co., Inc.	10,600		111,686
Moncler SpA	3,120		225,477	Chugai Pharmaceutical Co. Ltd.	9,500		309,662
Nexi SpA (a) (b)	6,840		108,389	Chugoku Electric Power Co., Inc.	4,600		37,230
Pirelli & C. SpA (b)	6,075		42,133	Coca-Cola West Co. Ltd.	2,300		26,393
Poste Italiane SpA (b)	6,830		89,475	COMSYS Holdings Corp.	1,800		40,075
Prada SpA	7,800		49,916	Concordia Financial Group Ltd.	18,100		65,772
Prysmian SpA	4,021		151,255	Cosmos Pharmaceutical Corp.	300		44,154
Recordati SpA	1,521		97,670	CyberAgent, Inc.	6,000		99,835
Reply SpA	339		68,854	Dai Nippon Printing Co. Ltd.	4,100		103,115
Snam Rete Gas SpA	30,706		184,948	Dai-ichi Mutual Life Insurance Co.	16,600		335,593
Telecom Italia SpA	171,196		84,225	Daicel Chemical Industries Ltd.	4,500		31,101
Telecom Italia SpA (Risparmio Shares)	74,551		35,391	Daifuku Co. Ltd.	1,900		155,264
Terna - Rete Elettrica Naziona	21,139		171,007	Daiichi Sankyo Kabushiki Kaisha	27,200		691,646
UniCredit SpA	33,457		514,279	Daikin Industries Ltd.	4,400		996,685
Unicieum Spa	33,437		314,277	Daio Paper Corp.	1,900		31,548
TOTAL ITALY		5	5,342,396	Daito Trust Construction Co. Ltd.			
TOTAL TIALI			7,012,070		1,000		114,492
Iman 15 09/				Daiwa House Industry Co. Ltd.	9,900		284,701
Japan — 15.9%	/ /00		10 000	Daiwa House REIT Investment Corp.	31		93,919
ACOM Co. Ltd.	6,600		18,992	Daiwa Office Investment Corp.	4		24,341
Activia Properties, Inc.	11		39,781	Daiwa Securities Group, Inc.	22,900		129,142
Advance Residence Investment Corp.	21		69,373	Daiwa Securities Living Invest	31		31,935
Advantest Corp.	3,000		284,274	Denka Co. Ltd.	1,300		42,493
Aeon (REIT) Investment Corp.	24		33,612	DENSO Corp.	7,700		637,862
AEON Co. Ltd.	13,000		306,155	Dentsu Group, Inc.	3,700		131,879
AGC, Inc.	3,400		162,271	Dic Corp.	1,300		32,729
Aica Kogyo Co. Ltd.	1,100		31,796	Disco Corp.	481		146,980
Ain Holdings, Inc.	500		24,907	Dmg Mori Co. Ltd.	1,900		32,655
Air Water, Inc.	3,400		52,494	Dowa Holdings Co. Ltd.	900		37,829
Aisin Seiki Co. Ltd.	2,700		103,512	East Japan Railway Co.	5,600		344,263
Ajinomoto Co., Inc.	8,100		246,246				
Alfresa Holdings Corp.	3,000		39,981	Ebara Corp.	1,300		72,216
Alps Electric Co. Ltd.	3,200		30,183	Eisai Co. Ltd.	4,400		249,817
AIPS LIGURIC CO. LIU.	3,200		00,100	Electric Power Development Co. Ltd.	2,496		33,134

Common Stocks – continued							
Common Stocks - confinued	Shares		Value		Shares		Value
Japan — continued				Japan Airlines Co. Ltd. (a)	2,100	\$	40,090
ENEOS Holdings, Inc.	47,500	\$	177,686	Japan Airport Terminal Co. Ltd. (a)	1,400	Ψ.	58,420
Exeo Group, Inc.	1,700	Y	35,824	Japan Exchange Group, Inc.	8,000		175,120
Ezaki Glico Co. Ltd.	800		25,454	Japan Hotel REIT Investment Corp.	69		33,711
Fanci Corp.	1,200		35,782	Japan Logistics Fund, Inc.	14		43,389
FANUC Corp.	2,900		616,430	Japan Post Holdings Co. Ltd.	18,000		140,332
Fast Retailing Co. Ltd.	1,000		567,765	Japan Post Insurance Co. Ltd.	3,100		49,857
Food & Life Companies Ltd.	1,700		64,288	Japan Prime Realty Investment Corp.	14		48,561
FP Corp.	800		27,262	Japan Real Estate Investment Corp.	21		119,212
Freee KK (a)	600		33,174	Japan Retail Fund Investment Corp.	103		88,736
Frontier Real Estate Investment Corp.	7		30,244	Japan Steel Works Ltd.	1,100		36,912
Fuji Corp.	1,500		33,669	Japan Tobacco, Inc.	16,300		329,129
Fuji Electric Co. Ltd.	2,200		120,108	JCR Pharmaceuticals Co. Ltd.	1,200		23,201
FUJIFILM Holdings Corp.	6,000		444,719	JFE Holdings, Inc.	8,700		110,953
Fujitsu Ltd.	2,700		463,105	JGC Corp.	4,000		33,417
Fukuoka Financial Group, Inc.	2,900		49,691	JSR Corp.	3,200		121,707
Furukawa Electric Co. Ltd.	1,000		20,186	JTEKT Corp.	3,800		33,200
GLP J-REIT	67		115,851	Justsystems Corp.	500		23,385
GMO Internet, Inc.	900		21,242	K's Holdings Corp.	3,000		29,158
GMO Payment Gateway, Inc.	700		87,325	Kadokawa Corp.	1,600		41,687
GOLDWIN, Inc.	600		34,739	Kagome Co. Ltd.	1,200		31,213
GS Yuasa Corp.	1,300		28,909	Kajima Corp.	7,300		83,833
Hakuhodo DY Holdings, Inc.	4,500		74,954	Kakaku.com, Inc.	1,900		50,709
Hamamatsu Photonics K.K.	2,200		140,381	Kamigumi Co. Ltd.	1,700		32,188
Hankyu Hanshin Holdings, Inc.	3,600		102,182	Kaneka Corp.	1,000		32,818
Harmonic Drive Systems, Inc.	800		33,800	Kansai Electric Power Co., Inc.	12,400		115,775
Haseko Corp.	3,400		42,149	Kansai Paint Co. Ltd.	3,800		82,587
Hikari Tsushin, Inc.	300		46,188	Kao Corp.	7,100		371,858
Hino Motors Ltd.	4,100		33,789	Kawasaki Heavy Industries Ltd.	2,500		45,162
Hirose Electric Co. Ltd.	500		84,065	KDDI Corp.	24,600		719,396
Hisamitsu Pharmaceutical Co., Inc.	1,300		44,923	Keihan Electric Railway Co., Ltd.	1,700		39,105
Hitachi Construction Machinery Co. Ltd.	1,500		43,358	Keikyu Corp.	4,000		39,990
Hitachi Ltd.	14,400		779,901	Keio Corp.	1,800		79,336
Hitachi Metals Ltd. (a)	2,800		51,872	Keisei Electric Railway Co.	2,600		70,295
Honda Motor Co. Ltd.	25,500		725,494	Kenedix Office Investment Corp.	6		37,086
Horiba Ltd.	600		35,260	Kewpie Corp.	1,800		38,807
Hoshizaki Corp.	900		67,678	Keyence Corp.	2,900		1,822,238
House Foods Group, Inc.	1,100		27,741	Kikkoman Corp.	2,900		243,789
Hoya Corp.	5,500		818,091	Kinden Corp.	1,900		28,542
Hulic Co. Ltd.	7,500		71,199	Kintetsu Group Holdings Co. Ltd. (a)	2,900		81,053
Ibiden Co. Ltd.	2,000		118,926	Kirin Holdings Co. Ltd.	12,300		197,497
Idemitsu Kosan Co. Ltd.	3,687		94,138	Kobayashi Pharmaceutical Co. Ltd.	900		70,729
IHI Corp.	2,300		46,308	Kobe Bussan Co. Ltd.	1,900		73,585
lida Group Holdings Co. Ltd.	2,600		60,485	Koei Tecmo Holdings Co. Ltd.	950		37,371
Industrial & Infrastructure Fund Investment Corp.	31		59,855	Koito Manufacturing Co. Ltd.	1,900		100,591
Infomart Corp.	2,900		23,597	Komatsu Ltd.	14,500		339,097
INPEX Corp.	16,200		141,114	Konami Holdings Corp.	1,500		71,981
Invincible Investment Corp.	95		30,062	Konica Minolta, Inc.	7,700		35,076
Isetan Mitsukoshi Holdings Ltd.	6,100		45,075	Kose Corp.	500		56,724
Isuzu Motors Ltd.	9,300		115,694	Kubota Corp.	17,100		379,595
ITO EN Ltd.	1,000		52,508	Kuraray Co. Ltd.	5,000		43,423
Itochu Corp.	22,100		675,892	Kurita Water Industries Ltd.	1,600		75,945
ITOCHU Techno-Solutions Corp.	1,500		48,248	Kyocera Corp.	5,200		324,893
Iwatani Corp.	800		40,337	Kyowa Hakko Kirin Co., Ltd.	3,800		103,564
Iyo Bank Ltd.	5,200		26,038	Kyushu Electric Power Co., Inc.	7,200		53,642
J. Front Retailing Co. Ltd.	4,100		37,318	Kyushu Railway Co.	2,400		49,907

Common Stocks – continued							
Common Stocks - Commoed	Shares		Value		Shares		Value
Japan — continued				Nidec Corp.	8,200	\$	970,014
LaSalle Logiport REIT	27	\$	47,555	Nifco, Inc.	1,300	·	40,798
Lasertec Corp.	1,100	Ψ.	337,468	Nihon Kohden Corp.	1,400		38,399
Lawson, Inc.	700		33,165	Nihon M&A Center Holdings, Inc.	4,400		107,906
Lion Corp.	4,400		58,792	Nihon Unisys Ltd.	1,200		33,696
LIXIL Group Corp.	4,300		114,574	Nikon Corp.	5,300		57,133
M3, Inc.	6,400		322,309	Nintendo Co. Ltd.	1,800		842,143
Mabuchi Motor Co. Ltd.	800		26,428	Nippon Accommodations Fund, Inc.	8		46,110
Makita Corp.	4,200		178,289	Nippon Building Fund, Inc.	25		145,614
Mani, Inc.	1,300		18,026	Nippon Electric Glass Co. Ltd.	1,300		33,328
Marubeni Corp.	25,800		251,092	Nippon Express Co. Ltd. (d)	1,300		77,019
Marui Group Co. Ltd.	3,399		63,973	Nippon Gas Co. Ltd.	1,600		21,212
Matsumotokiyoshi Holdings Co. Ltd.	1,400		51,847	Nippon Paint Holdings Co. Ltd.	21,500		234,382
Mazda Motor Corp. (a)	9,000		69,243	Nippon Sanso Holdings Corp.	3,100		67,724
McDonald's Holdings Co. (Japan) Ltd.	1,100		48,674	Nippon Shinyaku Co. Ltd.	900		62,671
Mebuki Financial Group, Inc.	16,700		34,408	Nippon Shokubai Co. Ltd.	500		23,124
Medipal Holdings Corp.	3,000		56,203	Nippon Steel & Sumitomo Metal Corp.	14,100		230,260
Meiji Holdings Co. Ltd.	2,200		131,201	Nippon Telegraph & Telephone Corp.	19,100		522,352
Menicon Co. Ltd.	1,000		29,558	Nippon Yusen KK	2,500		190,385
Mercari, Inc. (a)	1,700		86,603	Nishi-Nippon Railroad Co. Ltd.	1,100		24,949
Minebea Mitsumi, Inc.	6,100		173,142	Nissan Chemical Corp.	2,200		127,758
Misumi Group, Inc.	4,200		172,338	Nissan Motor Co. Ltd. (a)	35,800		172,432
Mitsubishi Chemical Holdings Corp.	20,800		154,061	Nisshin Seifun Group, Inc.	3,900		56,213
Mitsubishi Corp.	22,100		701,636	Nissin Food Holdings Co. Ltd.	1,300		94,819
Mitsubishi Electric Corp.	31,900		404,470	Nitori Holdings Co. Ltd.	1,300		194,443
Mitsubishi Estate Co. Ltd.	20,600		285,773	Nitto Denko Corp.	2,200		170,025
Mitsubishi Gas Chemical Co., Inc.	3,100		52,498	NOF Corp.	1,300		65,661
Mitsubishi Heavy Industries Ltd.	5,000		115,579	Nomura Holdings, Inc.	45,700		199,053
Mitsubishi Logistics Corp.	1,100		27,588	Nomura Real Estate Holdings, Inc.	1,800		41,421
Mitsubishi Materials Corp.	2,000		34,339	Nomura Real Estate Master Fund, Inc.	69		97,055
Mitsubishi UFJ Financial Group, Inc.	191,700		1,043,285	Nomura Research Institute Ltd.	6,400		274,572
Mitsubishi UFJ Lease & Finance Co. Ltd.	12,000		59,358	NSK Ltd.	7,400		47,476
Mitsui & Co. Ltd.	24,400		577,705	NTT Data Corp.	9,500		203,660
Mitsui Chemicals, Inc.	3,000		80,588	Obayashi Corp.	10,600		82,013
Mitsui Fudosan Co. Ltd.	14,300		283,253	OBIC Co. Ltd.	1,000		187,777
Mitsui Fudosan Logistics Park, Inc.	14,300		44,858	Odakyu Electric Railway Co. Ltd.	5,200		96,559
Mitsui Mining & Smelting Co. Ltd.	800		21,803	Oji Holdings Corp.	15,100		73,117
Mitsui OSK Lines Ltd.	1,800		133,635	Olympus Corp.	19,300		444,539
Miura Co. Ltd.	1,700		58,524	OMRON Corp.	3,000		298,879
Mizuho Financial Group, Inc.	37,730		479,866	Ono Pharmaceutical Co. Ltd.	7,500		186,212
MonotaRO Co. Ltd.	3,600		64,877	Open House Co. Ltd.	1,100		57,568
Mori Hills REIT Investment Corp.	25		33,926	Oracle Corp. Japan	500		37,990
Morinaga & Co. Ltd.	700		22,881	Oriental Land Co. Ltd.	3,400		573,268
Morinaga Milk Industry Co. Ltd.	700		33,226	ORIX Corp.	18,000		367,339
MS&AD Insurance Group Holdings, Inc.	6,900		212,884	ORIX JREIT, Inc.	41		64,086
			757,743	Osaka Gas Co. Ltd.	6,200		102,462
Murata Manufacturing Co. Ltd. Nabtesco Corp.	9,500 1,800		53,282	Otsuka Corp.	1,800		85,908
				Otsuka Holdings Co. Ltd.	8,300		300,815
Nagoya Railroad Co. Ltd. (a)	3,000		45,640	Pan Pacific International Holdings Ltd.	7,900		108,892
Nankai Electric Railway Co. Ltd.	1,700		32,144		34,600		380,351
NEC Corp.	4,100		189,264	Panasonic Corp.	1,800		
Net One Systems Co. Ltd.	1,300		35,034	Park 24 Co. Ltd. (a)			24,661
Nexon Co. Ltd.	6,900		133,405	Penta-Ocean Construction Co. Ltd.	4,400		24,863
NGK Insulators Ltd.	4,100		69,290	PeptiDream, Inc. (a)	1,600		35,399
NGK Spark Plug Co. Ltd.	2,600		45,273	Persol Holdings Co. Ltd.	2,800		81,301
NH Foods Ltd.	1,490		53,626	Pigeon Corp.	1,900		36,305
Nichirei Corp.	2,000		46,301	Rakuten Group, Inc.	13,700		137,441

	Common Stocks – continued							
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Subaru Corp. 9,100 162,729 Toyota Motor Corp. 191,400 3,537,568								
	Sugi Holdings Co. Ltd.	600		36,356				

Common Stocks – continued							
Common Stocks Commocu	Shares	Value			Shares		Value
Japan — continued				DB HiTek Co. Ltd.	538	\$	32,900
Trend Micro, Inc.	2,100	\$ 116	,657	Db Insurance Co. Ltd.	731	,	33,204
Tsumura & Co.	1,000		,471	DGB Financial Group Co. Ltd.	2,549		20,112
Tsuruha Holdings, Inc.	600		,585	DL E&C Co. Ltd. (a)	214		21,421
Ube Industries Ltd.	1,500		,054	DL Holdings Co. Ltd.	178		9,118
Ulvac, Inc.	700		,034 ,815	Dong Suh Companies, Inc.	667		17,392
Unicharm Corp.	6,600		,015	Dongjin Semichem Co. Ltd.	575		24,667
	47		,147	DongKook Pharmaceutical Co. Ltd.	387		7,096
United Urban Investment Corp.				Doosan Bobcat, Inc. (a)	769		26,359
USS Co. Ltd.	3,300		,524	Doosan Fuel Cell Co. Ltd. (a)	609		24,588
Welcia Holdings Co. Ltd.	1,500		,814		3,927		
West Japan Railway Co.	3,600		,535	Doosan Heavy Industries & Construction Co. Ltd. (a)			67,385
Workman Co. Ltd.	400		,125	Doosan Heavy Industries & Construction Co. Ltd. rights 2/11/22 (a)	499		1,847
Yakult Honsha Co. Ltd.	2,400		,185	Douzone Bizon Co. Ltd.	269		16,518
Yamada Holdings Co. Ltd.	10,500		,873	E-Mart, Inc.	303		38,485
Yamaha Corp.	2,400		,300	Ecopro BM Co. Ltd.	163		68,663
Yamaha Motor Co. Ltd.	4,600		,331	Ecopro Co. Ltd.	245		24,215
Yamato Holdings Co. Ltd.	5,200		,191	Ecopro HN Co. Ltd.	211		13,702
Yamazaki Baking Co. Ltd.	2,700		,865	EO Technics Co. Ltd.	128		12,866
Yaskawa Electric Corp.	4,000	196	,123	F&F Co. Ltd. (a)	52		41,334
Yokogawa Electric Corp.	3,600	64	,908	F&F Holdings Co. Ltd.	66		1,849
Yokohama Rubber Co. Ltd.	2,100	33	,646	Fila Holdings Corp.	664		20,023
Z Holdings Corp.	38,700	224	,536	GemVax & Kael Co. Ltd. (a)	423		6,227
Zenkoku Hosho Co. Ltd.	800		,843	Genexine Co. Ltd. (a)	335		16,428
Zensho Holdings Co. Ltd.	1,300		,559	Green Cross Corp.	80		14,670
Zeon Corp.	2,800		,301	Green Cross Holdings Corp.	531		12,127
7070, Inc.	1,700		,056	GS Engineering & Construction Corp.	1,198		39,905
,	.,		/	GS Holdings Corp.	1,379		45,354
TOTAL JAPAN		69,911	,532	GS Retail Co. Ltd.	587		15,010
				Hana Financial Group, Inc.	4,494		158,954
Korea (South) — 3.6%				HanAll BioPharma Co. Ltd. (a)	454		8,039
Alteogen, Inc.	453	28	,845	Hanjin Kal Corp. (a)	347		17,921
AMOREPACIFIC Corp.	451		,353	Hankook Tire Co. Ltd.	1,205		40,239
AMOREPACIFIC Group, Inc.	464		,310	Hanmi Pharm Co. Ltd.	89		20,662
BGF Retail Co. Ltd.	125		,298	Hanmi Science Co. Ltd.	539		24,573
Binex Co. Ltd. (a)	397		,076	Hanon Systems	2,464		27,876
BNK Financial Group, Inc.	4,132		,195	Hansol Chemical Co. Ltd.	150		38,546
Bukwang Pharmaceutical Co. Ltd.	770		,355	Hanssem Co. Ltd.	150		11,761
Cellivery Therapeutics, Inc.	170		,249	Hanwha Aerospace Co. Ltd.	459		18,532
Celltrion Healthcare Co. Ltd. (a)	1,338		,262	Hanwha Corp.	751		19,835
Celltrion Pharm, Inc. (a)	268		,043	Hanwha Life Insurance Co. Ltd.	3,632		8,967
Celltrion, Inc. (a)	1,533 750		,317	Hanwha Solutions Corp. (a)	1,805		53,899
CHA Biotech Co. Ltd. (a)			,586	HDC Hyundai Development Co.	469		9,034
Cheil Worldwide, Inc.	1,114		,411	Helixmith Co., Ltd. (a)	455		8,688
Chong Kun Dang Pharmaceutical Corp.	131		,231	Hite Jinro Co. Ltd.	504		12,782
Chunbo Co. Ltd.	64		,766	HLB Life Science Co. Ltd.	1,292		13,530
CJ CheilJedang Corp.	119		,787	HLB, Inc.	1,450		42,444
CJ Corp.	234		,416	HMM Co. Ltd. (a)	4,431		100,260
CJ ENM Co. Ltd.	166		,381	Hotel Shilla Co.	486		31,886
CJ Logistics Corp. (a)	130		,778	HUGEL, Inc. (a)	106		13,686
Com2uS Corp.	136		,097	HYBE Co. Ltd. (a)	271		79,555
Cosmax, Inc. (a)	133		,778	Hyosung Corp.	108		8,603
Coway Co. Ltd.	824	51	,567	Hyosung TNC Co. Ltd.	34		14,900
CS Wind Corp.	362	20	,005	Hyundai Bioscience Co. Ltd. (a)	413		8,772
Daewoo Engineering & Construction Co. Ltd. (a)	2,547		,362	Hyundai Department Store Co. Ltd.	237		14,971
Daewoo Shipbuilding & Marine Engineering Co. Ltd. (a)	580		,245	Hyundai Doosan Infracore Co. Lt (a)	2,208		13,149
Daewoong Co. Ltd.	304		,940	Hyundai Elevator Co. Ltd.	363		12,580
	001	,	,		300		. 2,30

Series South Series South Series Series South Series Series South Series Serie	Common Stocks – continued						
Hounds Free X James James Case Lett.		Shares		Value		Shares	Value
Hounds Free X James James Case Lett	Korea (South) — continued				MedPacto, Inc. (a)	237	\$ 11,682
Hondle Start Start		1.095	Ś	40.941			
Handel Blook Ca Ltd. (a) 133 4 J. J. J. Mexicon Fhorms Ca Ltd. (a) 19 2 [1,914] Handel Blook Deckyset Ca Ltd. (a) 333 19,072 88,087 89 180 5 Center Ca Ltd. (a) 397 128,087 180,000 18			•		Meritz Securities Co. Ltd.	4,400	
Hyundah Hunda					Mezzion Pharma Co. Ltd. (a)	120	
Hundar Mobic Deckyard Co. Ltd. (a) 333 19,007 WATER Comp. 2,199 700,106 Hundar Mohre Co. 2,098 368,397 MFFS Comp. Ltd. (a) 294 3,484 Hundar Shotm Co. Ltd. (c) 1,115 17,798 Behmelde Group (b) 376 41,487 Hundar Shotm Co. Ltd. (c) 1,778 44,075 Mil Investment Scorniers Co. Ltd. 2,150 22,406 Hundar Marco Comp. 222 15,529 Milk Cop. (c) 302 2,710 Hundar Marco Comp. 378 44,075 Milk Cop. (c) 302 7,710 Hundar Marco Comp. 378 36,337 Milk CCF Comp. (c) 302 7,710 Hundar Marco Comp. 378 36,337 Milk CCF Comp. (c) 302 7,710 Hundar Marco Comp. 4,182 36,232 Milk CCF Comp. (c) 303 10,155 Horterfor Comp. (c) Ltd. 304 33,314 Milk CCF Comp. (c) 330 10,155 Horterfor Comp. (c) Ltd. 3,198 33,314 Milk CCF Comp. (c) 330 10,155 Hir Enterfor Comp. (c) Ltd. 3,198 33,314 Milk CCF Comp. (c) 330 10,155 Hir Enterfor Comp. (c) Ltd. 3,183 Milk CCF Comp. (c) 330 10,155 Hir Enterfor Comp. (c) Ltd. 3,183 Milk CCF Comp. (c) 330 10,155 Hir Enterfor Comp. (c) Ltd. 3,183 Milk CCF Comp. (c) 330 10,155 Hir Enterfor Comp. (c) Ltd. 3,183 Milk CCF Comp. (c) 330 10,155 Hir Enterfor Comp. (c) Ltd. 3,183 Milk CCF Comp. (c) 330 10,155 Hir Enterfor Comp. (c) Ltd. 3,183 Milk CCF Comp. (c) 3,183 12,458 Kolano Group Comp. (c) Ltd. 3,183 Milk CCF Comp. (c) 3,183 12,458 Kolano Group Comp. (c) Ltd. 3,183 Milk CCF Comp. (c) 3,183 12,458 Kolano Group Comp. (c) Ltd. 3,183 Milk CCF Comp. (c) 3,183 Milk CCF Comp. (c) 3,183 Milk CCF Comp. (c) 3,183 Milk CCF Comp. (c) 3,183 Milk CCF Comp. (c) 3,183 Milk CCF Comp. (c) 3,183 Milk CCF Comp. (c) 3,183 Milk CCF Comp. (c) 4,183 Milk CCF Comp. (c) 4,183 Milk CCF Comp. (c) 4,183 Milk CCF Comp. (c) 4,183 Milk CCF Comp. (c) 4,183 Milk CCF Comp. (c) 4,183 Milk CCF Comp. (c) 4,183 Milk CCF Comp. (c) 4,183 Milk CCF					Mirae Asset Securities Co. Ltd.	3,971	
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Payands Wist Cor. 1,278						396	
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Floring Pharmoneurical Co. Ital	·				NHN Corp. (a)		
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	Mcnex Co. Ltd.	185		8,948	WONIK IPS Co. Ltd.	465	16,545

Common Stocker continued							
Common Stocks – continued	Shares		Value		Shares		Value
Korea (South) — continued				MR DIY Group M Sdn Bhd (b)	22,200	\$	19,240
Woori Financial Group, Inc.	8,441	\$	90,172	My E.G.Services Bhd	71,318	Ų	18,282
Yuhan Corp.	828	Ş	43,251	Nestle (Malaysia) Bhd	900		28,986
Zinus, Inc.	121		7,847	Pentamaster Corp. Bhd	7,300		9,693
Linus, inc.	121	_	1,011	Petronas Chemicals Group Bhd	35,100		75,154
TOTAL KOREA (SOUTH)			15,847,613	Petronas Dagangan Bhd	5,700		28,166
			<u> </u>	Petronas Gas Bhd	14,300		61,760
Kuwait — 0.2%				PPB Group Bhd	10,700		43,948
Agility Public Warehousing Co. KSC	19,833		61,988	Press Metal Bhd	54,100		75,036
Boubyan Bank KSC	13,432		35,096	Public Bank Bhd	226,800		226,361
Gulf Bank	25,689		23,705	QL Resources Bhd	15,650		17,173
Kuwait Finance House KSCP	71,756		197,457	RHB Bank Bhd	30,475		39,252
Mabanee Co. SAKC	7,891		20,696	Scientex Bhd	11,000		12,643
Mobile Telecommunication Co.	31,228		61,454	Sime Darby Bhd	36,300		20,230
National Bank of Kuwait	108,138		356,585	Sime Darby Plantation Bhd	39,076		35,251
				Supermax Corp. Bhd	24,696		8,713
TOTAL KUWAIT			756,981	Telekom Malaysia Bhd	24,900		32,848
				Tenaga Nasional Bhd	41,100		92,129
Luxembourg — 0.4%				TIME dotCom Bhd	17,700		19,446
ArcelorMittal SA (Netherlands)	9,956		319,375	Top Glove Corp. Bhd	73,800		45,879
Aroundtown SA	14,572		87,904	V.S. Industry Bhd	47,200		15,492
B&M European Value Retail SA	12,871		110,866	V.S. Industry Bhd warrants 6/14/24 (a)	7,320		778
Eurofins Scientific SA	1,900		235,394	Westports Holdings Bhd	13,900		13,445
Globant SA (a)	616		193,479				
InPost SA	3,057		36,711	total malaysia			2,011,747
Millicom International Cellular SA (depository receipt) (a)	1,515		43,066				
SES SA (France) (depositary receipt)	5,724		45,362	Malta — 0.0%			
Spotify Technology SA (a)	2,046		478,825	Kindred Group PLC (depositary receipt)	3,461	_	41,005
Subsea 7 SA	3,517		25,159				
Tenaris SA	6,870	_	71,702	Marshall Islands — 0.0%			
TOTAL LUXEMBOURG			1,647,843	Star Bulk Carriers Corp.	1,014	_	22,987
				Mexico — 0.5%			
Malaysia — 0.5%				Alfa SA de CV Series A	16,500		12,104
AMMB Holdings Bhd (a)	33,300		25,326	America Movil S.A.B. de CV Series L	347,200		367,794
Axiata Group Bhd	70,299		70,183	Arca Continental S.A.B. de CV	6,700		42,709
Bursa Malaysia Bhd	8,700		13,677	CEMEX S.A.B. de CV unit (a)	223,200		152,503
CIMB Group Holdings Bhd	103,116		134,883	Coca-Cola FEMSA S.A.B. de CV unit	8,250		45,006
Dialog Group Bhd	65,000		40,865	Controladora Vuela Compania de Aviacion S.A.B. de CV (a)	12,053		21,627
DiGi.com Bhd	51,400		53,805	Fibra Uno Administracion SA de CV	46,100		48,722
Gamuda Bhd (a)	39,300		27,220	Fomento Economico Mexicano S.A.B. de CV unit	27,500		213,978
Genting Bhd	32,800		36,740	Gruma S.A.B. de CV Series B	2,970		38,079
Genting Malaysia Bhd	46,000		31,777	Grupo Aeroportuario del Pacifico S.A.B. de CV Series B	5,200		71,658
Hartalega Holdings Bhd	24,100		32,982	Grupo Aeroportuario del Sureste S.A.B. de CV Series B	3,035		62,664
Hong Leong Bank Bhd	11,700		52,268	Grupo Aeroportuario Norte S.A.B. de CV	4,000		26,863
IHH Healthcare Bhd	47,400		83,582	Grupo Bimbo S.A.B. de CV Series A	21,700		66,736
IJM Corp. Bhd	41,000		14,953	Grupo Elektra SA de CV	890		67,402
Inari Amertron Bhd	44,100		42,245	Grupo Financiero Banorte S.A.B. de CV Series O	36,700		238,423
IOI Corp. Bhd	48,300		43,214	Grupo Financiero Inbursa S.A.B. de CV Series O (a)	31,300		37,483
Kossan Rubber Industries Bhd	19,200		8,844	Grupo Mexico SA de CV Series B	46,300		201,906
Kuala Lumpur Kepong Bhd	8,644		44,965	Grupo Televisa SA de CV	37,300		70,226
Malayan Banking Bhd	100,690		200,562	Industrias Penoles SA de CV (a)	1,795		20,651
Malaysia Airports Holdings Bhd (a)	16,100		23,108	Kimberly-Clark de Mexico SA de CV Series A	22,600		34,228
Malaysian Pacific Industries Bhd	1,300		15,371	Orbia Advance Corp. S.A.B. de CV	15,800		40,334
Maxis Bhd MISC Bhd	36,200		42,135				
חווט טווע	19,600		33,137				

	Shares	Value	
Mexico — continued			The a2 Milk Co. Ltd. (a)
Promotora y Operadora de Infraestructura S.A.B. de CV	3,105	\$ 24,263	Xero Ltd. (a)
Wal-Mart de Mexico SA de CV Series V	75,800	281,684	(2)
	, 5,000		TOTAL NEW ZEALAND
TOTAL MEXICO		2,187,043	Norway — 0.5%
Multi-National — 0.0%			Adevinta ASA Class B (a)
HKT Trust/HKT Ltd. unit	53,000	71,233	Aker ASA (A Shares)
····· ····· · · · · · · · · · · · · ·	22,233		Aker BP ASA
Netherlands — 3.7%			Borregaard ASA
Adyen BV (a) (b)	453	1,189,126	DNB Bank ASA
Airbus Group NV (a)	9,116	1,166,336	Entra ASA (b)
Akzo Nobel NV	2,791	306,633	Equinor ASA
ASM International NV (Netherlands)	566	249,842	Gjensidige Forsikring ASA
ASML Holding NV (Netherlands)	6,231	4,991,161	Kahoot! A/S (a)
CNH Industrial NV	14,747	285,122	Kongsberg Gruppen ASA
Davide Campari Milano NV	7,970	116,300	Leroy Seafood Group ASA
Euronext NV (b)	1,466	152,411	LINK Mobility Group Holdi
EXOR NV	1,694	151,643	Mowi ASA
Ferrari NV	1,895	487,785	NEL ASA (a) (c)
Heineken Holding NV	1,517	139,875	Nordic VLSI ASA (a)
Heineken NV (Bearer)	3,505	394,452	Norsk Hydro ASA
IMCD NV	845	186,748	Orkla ASA
ING Groep NV (Certificaten Van Aandelen)	57,969	805,944	Pexip Holding ASA (a)
Just Eat Takeaway.com NV (a) (b)	2,244	121,919	Salmar ASA
Koninklijke Ahold Delhaize NV	15,551	533,654	Scatec Solar AS (b)
Koninklijke DSM NV	2,597	584,861	Schibsted ASA:
Koninklijke KPN NV	52,696	163,391	(A Shares)
Koninklijke Philips Electronics NV	13,642	504,913	(B Shares)
NN Group NV	4,750	256,881	Sparebank 1 Sr Bank ASA
Prosus NV	12,951	1,072,667	Sparebanken Midt-Norge
QIAGEN NV (Germany) (a)	3,443	190,916	Storebrand ASA (A Shares
Randstad NV	1,883	128,453	Telenor ASA
RHI Magnesita NV	563	25,134	TGS ASA
Stellantis NV (Italy)	32,971	622,446	Tomra Systems ASA
STMicroelectronics NV (Italy)	9,675	477,353	Yara International ASA
Unibail-Rodamco SE & WFD Unibail-Rodamco NV unit (a)	1,745	122,114	TOTAL NORWAY
Universal Music Group NV	12,013	339,500	TOTAL NORWAT
Wolters Kluwer NV	3,967	466,920	Pakistan — 0.0%
Yandex NV Series A (a)	4,774	288,827	Habib Bank Ltd.
TOTAL NETHERLANDS		16,523,327	Hub Power Co. Ltd.
TOTAL INLITIENTANDS		10,323,327	Lucky Cement Ltd. (a)
New Zealand — 0.2%			Pakistan Petroleum Ltd.
Auckland International Airport Ltd. (a)	17,721	93,456	Pakistan State Oil Co. Ltd.
Chorus Ltd.	6,272	30,800	TRG Pakistan Ltd.
Contact Energy Ltd.	11,626		United Bank Ltd.
Fisher & Paykel Healthcare Corp.	8,649	64,497 194,060	Ollifor Dalik Liu.
Fletcher Building Ltd.	12,216	61,328	TOTAL PAKISTAN
Goodman Property Trust	15,274	26,990	
Infratil Ltd.	10,730	58,792	Peru — 0.0%
Mercury Nz Ltd.	9,542	39,772	Compania de Minas Buen
			'
Meridian Energy Ltd. Ryman Healthcare Group Ltd.	17,933	59,569 52,782	Philippines — 0.2%
Spark New Zealand Ltd.	6,291 27,380	52,782 84,762	Ayala Corp.
Spark New Zealand Lia. Summerset Group Holdings Ltd.	27,500 3,518	32,962	Ayala Land, Inc.
Junimerser Group Holumys Liu.	3,310	JZ,70Z	Bank of the Philippine Isla

TOTAL NEW ZEALAND		1,043,177
Norway — 0.5%		
Adevinta ASA Class B (a)	4,041	53,681
Aker ASA (A Shares)	330	30,775
Aker BP ASA	1,585	48,737
Borregaard ASA	1,536	38,653
DNB Bank ASA	13,279	303,740
Entra ASA (b)	2,600	58,480
Equinor ASA	15,935	421,948
Gjensidige Forsikring ASA	2,799	67,906
Kahoot! A/S (a)	4,827	25,254
Kongsberg Gruppen ASA	1,355	43,908
Leroy Seafood Group ASA	4,342	33,932
LINK Mobility Group Holding ASA (a)	4,590	9,978
Mowi ASA	6,714	158,899
NEL ASA (a) (c)	10,596	18,113
Nordic VLSI ASA (a)	2,623	87,967
Norsk Hydro ASA Orkla ASA	20,213	159,048
Pexip Holding ASA (a)	11,203	112,294
Salmar ASA	1,555 847	7,217 58,417
Scatec Solar AS (b)	1,874	32,355
Schibsted ASA:	1,074	02,033
(A Shares)	1,209	46,613
(B Shares)	1,419	47,664
Sparebank 1 Sr Bank ASA (primary capital certificate)	2,785	42,055
Sparebanken Midt-Norge	1,831	30,905
Storebrand ASA (A Shares)	6,999	70,137
Telenor ASA	9,625	151,296
TGS ASA	1,938	18,536
Tomra Systems ASA	1,711	122,351
Yara International ASA	2,375	119,743
TOTAL NORWAY		2,420,602
Pakistan — 0.0%		
Habib Bank Ltd.	9,151	6,046
Hub Power Co. Ltd.	13,237	5,350
Lucky Cement Ltd. (a)	1,740	6,697
Pakistan Petroleum Ltd.	6,863	3,073
Pakistan State Oil Co. Ltd.	2,942	3,032
TRG Pakistan Ltd.	5,000	3,340
United Bank Ltd.	7,768	6,011
TOTAL PAKISTAN		33,549
Peru — 0.0%		
Compania de Minas Buenaventura SA sponsored ADR (a)	3,693	27,033
Philippines — 0.2%		
Ayala Corp.	3,600	58,659
Ayala Land, Inc.	85,000	61,167
Bank of the Philippine Islands (BPI)	26,200	47,340

Value

45,606

197,577

Shares

11,229 \$

1,920

See accompanying notes which are an integral part of the financial statements.

Common Stocks – continued							
Common Stocks - Commued	Shares		Value		Shares		Value
Philippines — continued				Qatar Islamic Bank (a)	16,909	\$	85,108
BDO Unibank, Inc.	25,460	\$	60,255	Qatar National Bank SAQ (a)	66,667	,	369,604
Globe Telecom, Inc.	435	Ÿ	28,335	The Commercial Bank of Qatar (a)	28,981		53,708
International Container Terminal Services, Inc.	11,950		46,863		.,		
JG Summit Holdings, Inc.	43,851		45,571	TOTAL QATAR			922,719
Jollibee Food Corp.	6,480		27,496				
Manila Electric Co.	4,130		23,905	Russia — 0.7%			
Megaworld Corp.	156,000		9,635	Alrosa Co. Ltd.	37,350		60,816
Metro Pacific Investments Corp.	199,000		15,218	Gazprom OAO	179,240		820,722
Metropolitan Bank & Trust Co.	26,026		28,424	Lukoil PJSC	5,354		476,737
PLDT, Inc.	1,315		46,721	Magnit OJSC	1,115		80,617
SM Investments Corp.	7,280		134,609	MMC Norilsk Nickel PJSC	892		271,328
SM Prime Holdings, Inc.	169,800		112,867	Mobile TeleSystems OJSC sponsored ADR	6,301		50,093
Universal Robina Corp.	13,400		33,631	Novatek PJSC	14,432		329,501
oniversal kobina corp.	13,400	_	33,031	Polyus PJSC	494		86,234
TOTAL PHILIPPINES			780,696	Sberbank of Russia	159,240		623,820
TO THE THIES			700,070	Severstal PAO	2,873		61,288
Poland — 0.2%				Surgutneftegas OJSC	146,500		77,299
Allegro.eu SA (a) (b)	5,667		54,554	Tatneft PAO	23,455		155,825
Bank Polska Kasa Opieki SA	2,592		78,236	idilion mo	20,133	_	133,023
CCC SA (a)	528		13,787	TOTAL RUSSIA			3,094,280
CD Projekt RED SA	1,060		50,416				
Cyfrowy Polsat SA	4,169		35,742	Saudi Arabia — 0.8%			
Dino Polska SA (a) (b)	710			Abdullah Al Othaim Markets Co.	632		18,214
	1,212		64,553 18,319	Advanced Polypropylene Co.	1,549		29,046
Grupa Lotos SA (a)	2,023			Al Rajhi Bank	18,229		688,491
KGHM Polska Miedz SA (Bearer)			70,221	Alinma Bank	14,283		91,152
LPP SA	16		68,015	Almarai Co. Ltd.	3,741		48,576
Orange Polska SA (a)	10,061		21,016	Bank Al-Jazira	5,935		30,510
PGE Polska Grupa Energetyczna SA (a)	12,351		24,646	Bank Albilad (a)	5,312		65,579
Polish Oil & Gas Co. SA	24,652		38,553	Banque Saudi Fransi	8,946		112,588
Polski Koncern Naftowy Orlen SA	4,330		79,810	Bupa Arabia for Cooperative Insurance Co. (a)	304		10,640
Powszechna Kasa Oszczedności Bank SA (a)	12,813		142,118	Dar Al Arkan Real Estate Development Co. (a)	7,865		21,074
Powszechny Zaklad Ubezpieczen SA	8,271		72,226	Dr Sulaiman Al Habib Medical Services Group Co.	1,257		54,038
Santander Bank Polska SA	509		43,710	Emaar The Economic City (a)	6,626		21,072
TOTAL POLAND			875,922	Etihad Etisalat Co.	5,561		46,139
TOTAL TOLAND		_	073,722	Jarir Marketing Co.	860		45,080
Portugal – 0.1%				Mobile Telecommunications Co. Saudi Arabia (a)	6,268		20,101
Banco Comercial Portugues SA (Reg.) (a)	122,810		19,654	Mouwasat Medical Services Co.	722		33,423
	43,479			National Industrialization Co. (a)	4,786		25,444
Energias de Portugal SA			238,843	National Petrochemical Co.	1,606		17,111
Galp Energia SGPS SA Class B	6,827		66,243	Qassim Cement Co.	758		15,284
Jeronimo Martins SGPS SA	3,681		84,169	Riyad Bank	20,275		146,349
REN - Redes Energeticas Nacionais SGPS SA	4,845	_	14,042	Sabic Agriculture-Nutrients Co.	2,983		140,347
TOTAL PORTUGAL			422,951	Sahara International Petrochemical Co.	5,204		58,216
TOTAL TORTOGAL		_	722,731	Saudi Airlines Catering Co. (a)	540		11,204
Qatar — 0.2%				Saudi Arabian Mining Co. (a)	6,055		
Barwa Real Estate Co.	29,800		25,040				126,603
Industries Qatar QSC (a)	29,884		127,110	Saudi Basic Industries Corp. Saudi Cement Co.	13,427 1,116		414,855 16,289
Masraf al Rayan	53,743		68,475	Saudi Dairy & Foodstuffs Co.	215		9,449
Mesaieed Petrochemical Holding Co.	68,476		39,298	Saudi Electricity Co.	11,671		74,545
Ooredoo QSC	10,318		19,889	Saudi Ground Services Co. (a)	1,137		8,949
Qatar Electricity & Water Co.	7,683		35,021	Saudi Industrial Investment Group	3,210		26,633
Qatar Fuel Co.	7,131		35,795	Saudi Kayan Petrochemical Co. (a)	10,682		48,425
Qatar Gas Transport Co. Ltd. (Nakilat)	39,467		35,763	Saudi Telecom Co.	8,981		268,875
Qatar International Islamic Bank QSC	11,035		27,908	Southern Province Cement Co.	1,016		18,970

Common Stocks - continued	Shares		Value		Shares		Value
	Siluies		vuiue	U C.1140: C.141		ċ	
Saudi Arabia — continued	201		70.404	Harmony Gold Mining Co. Ltd.	7,794	\$	32,688
The Co. for Cooperative Insurance	896	\$	18,496	Impala Platinum Holdings Ltd.	12,164		171,594
The Saudi British Bank	5,389		47,368	Kumba Iron Ore Ltd.	854		24,657
The Saudi National Bank	32,739		561,579	Mr Price Group Ltd.	3,803		47,612
The Savola Group	3,844		32,713	MTN Group Ltd. (a)	25,495		273,125
United Electronics Co.	434		15,652	MultiChoice Group Ltd.	6,754		51,722
Yamama Cement Co. (a)	1,541		10,672	Naspers Ltd. Class N	3,240		502,884
Yanbu Cement Co.	1,172		11,300	Nedbank Group Ltd.	7,038		77,301
Yanbu National Petrochemical Co.	4,172		76,341	Northam Platinum Holdings Ltd. (a)	5,213		68,536
		-		Old Mutual Ltd.	70,581		58,024
TOTAL SAUDI ARABIA			3,537,360	Remgro Ltd.	7,922		65,201
				Sanlam Ltd.	26,409		98,377
Singapore — 0.7%				Sasol Ltd. (a)	8,589		140,624
Ascendas Real Estate Investment Trust	50,406		110,343	Shoprite Holdings Ltd.	7,489		98,168
CapitaLand Investment Ltd. (a)	36,520		92,411	Sibanye Stillwater Ltd.	41,195		128,089
CapitaMall Trust	74,795		113,225	Spar Group Ltd./The	2,974		31,190
City Developments Ltd.	7,200		36,385	Standard Bank Group Ltd.	19,388		170,349
ComfortDelgro Corp. Ltd.	31,200		32,413	Tiger Brands Ltd.	2,465		27,999
DBS Group Holdings Ltd.	26,893		651,770	Vodacom Group Ltd.	10,534		88,992
Flex Ltd. (a)	7,198		131,939	Woolworths Holdings Ltd.	15,674		51,011
Frasers Centrepoint Trust	15,700		26,912	Woolworlis Holdings Etd.	13,074	_	31,011
·	42,200			TOTAL SOUTH AFRICA			3,685,200
Frasers Logistics & Industrial Trust			47,599	TOTAL SOUTH AFRICA		_	0,003,200
Genting Singapore Ltd.	84,400		48,538	Spain — 1.4%			
Keppel Corp. Ltd.	21,400		81,306	Abertis Infraestructuras SA (a)	2/2		7 [00
Keppel DC (REIT)	19,400		35,558		363		7,588
Mapletree Commercial Trust (d)	31,146		46,224	Acciona SA	357		67,951
Mapletree Industrial (REIT)	29,304		58,930	ACS Actividades de Construccion y Servicios SA	4,062		108,297
Mapletree Logistics Trust (REIT)	45,096		63,581	Aena SME SA (a) (b)	1,100		173,232
Oversea-Chinese Banking Corp. Ltd.	59,685		504,904	Amadeus IT Holding SA Class A (a)	6,700		453,351
Singapore Airlines Ltd. (a)	19,450		72,021	Banco Bilbao Vizcaya Argentaria SA	99,077		587,624
Singapore Exchange Ltd.	12,100		83,504	Banco Santander SA (Spain)	257,975		856,755
Singapore Technologies Engineering Ltd.	22,500		62,778	Bankinter SA	9,764		49,749
Singapore Telecommunications Ltd.	104,000		179,044	CaixaBank SA	65,013		177,592
Suntec (REIT)	30,200		33,839	Cellnex Telecom SA (b)	8,497		492,211
United Overseas Bank Ltd.	23,000		459,113	EDP Renovaveis SA	3,590		89,274
UOL Group Ltd.	7,300		38,407	Enagas SA	3,711		86,211
Venture Corp. Ltd.	4,000		54,348	Endesa SA	4,830		111,194
Wilmar International Ltd.	47,300		145,312	Ferrovial SA	7,558		236,367
William International Eta.	47,000	_	143,012	Grifols SA	4,293		82,609
TOTAL SINGAPORE			3,210,404	Grifols SA ADR	3,906		43,864
		_	3/2.0/101	Iberdrola SA	86,238		1,021,057
South Africa — 0.8%				Industria de Diseno Textil SA	16,667		537,512
Absa Group Ltd.	10,556		101,055	International Consolidated Airlines Group SA CDI (a)	36,201		70,456
Anglo American Platinum Ltd.	917		104,548				
				Linea Directa Aseguradora SA Compania de Seguros y Reaseguros	11,152		20,269
AngloGold Ashanti Ltd.	6,275		132,124	Naturgy Energy Group SA	4,936		160,544
Aspen Pharmacare Holdings Ltd.	5,621		79,170	Red Electrica Corporacion SA	6,476		140,040
Bid Corp. Ltd.	4,905		100,479	Repsol SA	20,873		247,202
Bidvest Group Ltd./The	5,144		61,157	Siemens Gamesa Renewable Energy SA (a)	3,355		79,674
Capitec Bank Holdings Ltd.	1,433		183,435	Telefonica SA	82,806	_	359,064
Clicks Group Ltd.	3,514		69,581	TOTAL COLIN			/ 050 / 07
Discovery Ltd. (a)	6,248		56,293	TOTAL SPAIN		_	6,259,687
Exxaro Resources Ltd.	3,776		36,224				
FirstRand Ltd.	83,477		318,507	Sweden — 2.6%			
Foschini Group Ltd./The	5,006		38,923	AAK AB	2,660		57,352
Gold Fields Ltd.	13,401		148,272	AddTech AB (B Shares)	3,895		92,644
Growthpoint Properties Ltd.	49,027		47,289	AFRY AB (B Shares)	1,374		38,675
•	•		•				

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	Charac		Value		Shares		Value
	Shares		Value			ċ	
Sweden — continued	4 400	¢	17/ 00/	Skandinaviska Enskilda Banken AB (A Shares) Skanska AB (B Shares)	23,791 6,014	\$	330,30 155,40
Alfa Laval AB	4,402	\$	176,826	SKF AB (B Shares)	5,707		134,96
ASSA ABLOY AB (B Shares)	14,723		448,771	SSAB Svenskt Stal AB (B Shares) (a)	9,526		47,86
Atlas Copco AB:	0.54/		/50 /27	Stillfront Group AB (a)	4,472		23,86
(A Shares)	9,546		659,637	Svenska Cellulosa AB SCA (B Shares)	9,021		160,07
(B Shares)	5,870		344,805	Svenska Handelsbanken AB (A Shares)	22,817		246,60
Avanza Bank Holding AB	1,773		64,944	Sweco AB (B Shares)	2,997		56,39
Axfood AB	1,446		41,628	Swedbank AB (A Shares)	13,784		277,00
Beijer Ref AB (B Shares)	3,628		79,103	Swedish Match Co. AB	23,357		185,42
Billerud AB	2,781		52,337	Swedish Orphan Biovitrum AB (a)	2,909		59,48
Boliden AB	4,015		154,817		7,307		
Bravida Holding AB (b)	3,059		42,966	Tele2 AB (B Shares)			104,23
Castellum AB	3,418		91,911	Telia Co. AB	36,954		144,52
Dometic Group AB (b)	4,729		62,079	Thule Group AB (b)	1,396		84,30
Electrolux AB (B Shares)	3,754		90,921	Trelleborg AB (B Shares)	3,625		95,11
Elekta AB (B Shares)	5,188		65,595	Volvo AB (B Shares)	23,617		546,17
Embracer Group AB (a)	8,483		89,996	Wallenstam AB (B Shares)	3,168		58,82
Epiroc AB:				Wihlborgs Fastigheter AB	2,050		46,45
(A Shares)	9,124		230,708	TOTAL SWEDEN			11,313,81
(B Shares)	6,013		127,158	TOTAL SWEDEN		_	11,313,01
EQT AB	4,099		222,207	C.:			
Ericsson (B Shares)	42,888		471,898	Switzerland — 6.1%	0 / 505		1 011 00
Essity AB (B Shares)	8,931		291,372	ABB Ltd. (Reg.)	26,535		1,011,32
Evolution AB (b)	2,685		379,501	Adecco SA (Reg.)	2,409		122,75
Fabege AB	4,062		67,984	Alcon, Inc. (Switzerland)	7,421		654,57
Fastighets AB Balder (a)	1,569		112,912	ams AG (a)	4,045		73,19
Getinge AB (B Shares)	3,261		142,121	Baloise Holdings AG	714		116,53
H&M Hennes & Mauritz AB (B Shares)	11,058		216,981	Compagnie Financiere Richemont SA Series A	7,753		1,158,56
Hexagon AB (B Shares)	29,122		461,308	Credit Suisse Group AG	37,517		363,75
HEXPOL AB (B Shares)	3,929		52,542	CRISPR Therapeutics AG (a) (c)	1,025		77,67
Holmen AB (B Shares)	1,393		66,712	Geberit AG (Reg.)	530		432,02
Husqvarna AB (B Shares)	6,152		98,364	Givaudan SA	118		619,10
Industrivarden AB:				Holcim Ltd.	7,705		391,86
(A Shares)	2,789		88,618	Julius Baer Group Ltd.	3,277		219,14
(C Shares)	2,359		73,909	Kuehne & Nagel International AG	750		241,54
Indutrade AB	4,000		122,124	Lindt & Spruengli AG	2		268,110
Investor AB:				Lindt & Spruengli AG (participation certificate)	15		207,72
(A Shares)	8,467		222,747	Logitech International SA (Reg.)	2,577		216,17
(B Shares)	27,078		679,477	Lonza Group AG	1,106		920,84
JM AB (B Shares)	859		38,756	Nestle SA (Reg. S)	41,824		5,839,35
Kinnevik AB (B Shares) (a)	3,608		128,277	Novartis AG	36,200		3,180,96
L E Lundbergforetagen AB	960		53,785	Partners Group Holding AG	337		556,32
Latour Investment AB (B Shares)	2,097		85,198	Roche Holding AG:			
Lifco AB	3,122		93,250	(Bearer)	541		242,14
Lundin Petroleum AB	2,818		100,836	(participation certificate)	10,292		4,269,75
Nibe Industrier AB (B Shares)	20,896		315,737	Schindler Holding AG (participation certificate)	606		162,66
Nolato AB (B Shares)	2,860		34,021	SGS SA (Reg.)	89		296,69
Nordic Entertainment Group AB (B Shares) (a)	1,159		60,052	Siemens Energy AG (a)	5,981		152,60
Peab AB	2,845		35,855	Sig Combibloc Group AG	5,065		141,08
PowerCell Sweden AB (a)	762		15,556	Sika AG	2,103		874,04
Saab AB (B Shares)	1,168		29,667	Sonova Holding AG	802		313,41
Samhallsbyggnadsbolaget I Norden AB (B Shares)	15,451		113,299	Straumann Holding AG	169		357,36
Sandvik AB	16,226		452,276	Swatch Group AG (Bearer)	423		128,81
Sectra AB (B Shares)	2,021		432,276	Swiss Life Holding AG	465		284,10
	4,808		44,717 66,141	Swiss Prime Site AG	1,124		110,34
Securitas AB (B Shares)							

Common Stocks – continued	Chamas		Value		Chamas	Value
	Shares		value	s Division	Shares	
Switzerland — continued	070		222 727	Formosa Plastics Corp.	65,000	\$ 243,911
Swisscom AG	370	\$	208,726	Formosa Taffeta Co. Ltd.	16,000	16,828
Temenos Group AG	1,000		137,841	Foxconn Technology Co. Ltd.	16,000	37,467
UBS Group AG	55,007		987,337	Fubon Financial Holding Co. Ltd.	113,812	313,327
VAT Group AG (b)	400		198,209	Genius Electronic Optical Co. Ltd.	2,000	38,174
Zurich Insurance Group Ltd.	2,233		978,230	Giant Manufacturing Co. Ltd.	5,000	62,241
TOTAL CHITTEDIAND			0 / 000 000	Gigabyte Technology Co. Ltd.	7,000	39,275
TOTAL SWITZERLAND		_	26,938,908	Global Unichip Corp.	1,000	21,144
				GlobalWafers Co. Ltd.	3,000	96,121
Taiwan — 4.2%				Great Wall Enterprise Co. Ltd.	12,424	23,938
Accton Technology Corp.	8,000		75,050	HannStar Display Corp.	31,000	20,245
Acer, Inc.	47,000		51,638	Highwealth Construction Corp.	14,500	24,197
Advanced Ceramic X Corp.	1,000		12,683	HIWIN Technologies Corp.	4,347	48,073
Advanced Wireless Semiconductor Co.	2,000		10,247	Hon Hai Precision Industry Co. Ltd. (Foxconn)	185,600	696,460
Advantech Co. Ltd.	6,299		90,116	Hota Industrial Manufacturing Co. Ltd.	3,000	9,883
AP Memory Technology Corp.	2,000		36,009	Hotai Motor Co. Ltd.	5,000	110,770
ASE Technology Holding Co. Ltd.	51,000		196,734	Hua Nan Financial Holdings Co. Ltd.	144,212	110,312
Asia Cement Corp.	35,000		55,944	IBF Financial Holdings Co. Ltd.	33,120	19,180
ASUSTeK Computer, Inc.	10,000		135,667	Innolux Corp.	150,000	106,080
AU Optronics Corp.	133,000		109,755	International Games Systems Co. Ltd.	1,000	28,613
Capital Securities Corp.	28,000		17,124	Inventec Corp.	47,000	42,311
Catcher Technology Co. Ltd.	11,000		62,114	ITEQ Corp.	4,000	20,494
Cathay Financial Holding Co. Ltd.	127,341		287,166	King Yuan Electronics Co. Ltd.	15,000	24,247
Chang Hwa Commercial Bank	87,619		53,744	King's Town Bank	12,000	17,557
Cheng Loong Corp.	15,000		19,105	Kinsus Interconnect Technology Corp.	4,000	33,628
Cheng Shin Rubber Industry Co. Ltd.	29,000		37,774	Largan Precision Co. Ltd.	1,000	88,941
Chicony Electronics Co. Ltd.	9,010		26,755	Lien Hwa Industrial Corp.	14,095	31,480
China Airlines Ltd. (a)	35,000		34,792	Lite-On Technology Corp.	32,000	73,664
China Development Financial Ho	221,000		139,545	Lotes Co. Ltd.	1,019	27,980
China Petrochemical Development Corp. (a)	50,479		23,951	Macronix International Co. Ltd.	28,060	42,725
China Steel Corp.	187,000		238,515	Makalot Industrial Co. Ltd.	3,203	28,546
Chipbond Technology Corp.	9,000		21,660	MediaTek, Inc.	24,000	1,030,489
Chroma ATE, Inc.	6,000		43,298	Mega Financial Holding Co. Ltd.	160,000	205,232
Chunghwa Telecom Co. Ltd.	57,000		239,531	Merida Industry Co. Ltd.	3,000	35,450
Compal Electronics, Inc.	61,000		53,264	Merry Electronics Co. Ltd.	4,042	13,767
Compeq Manufacturing Co. Ltd.	15,000		23,679	Micro-Star International Co. Ltd.	11,000	63,702
CTBC Financial Holding Co. Ltd.	291,000		272,468	MiTAC Holdings Corp.	14,000	17,781
Delta Electronics, Inc.	29,000		287,750	momo.com, Inc.	300	17,590
E Ink Holdings, Inc.	13,000		70,828	Nan Ya Plastics Corp.	84,000	258,835
E.SUN Financial Holdings Co. Ltd.	198,813		201,216	Nan Ya Printed Circuit Board Corp.	3,000	61,916
ECLAT Textile Co. Ltd.	3,000		68,302	Nanya Technology Corp.	16,000	45,088
Elan Microelectronics Corp.	4,000		24,535	Nien Made Enterprise Co. Ltd.	3,000	44,651
Elite Material Co. Ltd.	4,000		40,123	Novatek Microelectronics Corp.	8,000	155,584
eMemory Technology, Inc.	1,000		79,019	Oneness Biotech Co. Ltd. (a)	4,000	41,494
ENNOSTAR, Inc. (a)	8,500		23,523	Pegatron Corp.	31,000	77,290
Eternal Materials Co. Ltd.	12,000		17,536	Phison Electronics Corp.	2,000	36,948
EVA Airways Corp. (a)	33,562		33,847		2,000	
	38,675			PixArt Imaging, Inc.		10,969
Evergreen Marine Corp. (Taiwan) Far Eastern New Century Corp.	54,000		198,852 57,088	Pou Chen Corp.	38,000	45,452 35,353
				Powertech Technology, Inc.	10,000	35,252
Far EasTone Telecommunications Co. Ltd.	22,000		51,279	Poya International Co. Ltd.	1,030	15,739
Feng Hsin Iron & Steel Co.	7,000		21,090	President Chain Store Corp.	8,000	78,946
Feng Tay Enterprise Co. Ltd.	7,840		65,487	Primax Electronics Ltd.	5,000	10,229
First Financial Holding Co. Ltd.	156,964		138,756	Qisda Corp.	26,000	28,566
FLEXium Interconnect, Inc.	4,000		15,082	Quanta Computer, Inc.	42,000	143,511
Formosa Chemicals & Fibre Corp.	61,000		177,839	Radiant Opto-Electronics Corp.	7,000	25,510
Formosa Petrochemical Corp.	25,000		86,506	Realtek Semiconductor Corp.	7,000	146,491

Common Stocks – continued					
Common Stocks - Commoed	Shares	Value		Shares	Value
Taiwan — continued	51141.05		Airports of Thailand PCL:	555	14.00
RichWave Technology Corp.	1,400	\$ 13,790	(For. Reg.)	20,400	\$ 37,147
Ruentex Development Co. Ltd.	19,460	44,797	NVDR	41,700	75,932
Ruentex Industries Ltd.	8,240	28,988	Asset World Corp. PCL NVDR (a)	111,600	15,461
Shin Kong Financial Holding Co. Ltd.	203,543	81,153	B. Grimm Power PCL:	,	.5,.5.
Simplo Technology Co. Ltd.	3,000	35,558	(For. Reg.)	10,500	12,751
SINBON Electronics Co. Ltd.	3,000	30,741	NVDR	7,000	8,500
Sino-American Silicon Products, Inc.	8,000	68,122	Bangkok Bank PCL NVDR	8,300	30,083
Sinopac Holdings Co.	165,680	96,545	Bangkok Chain Hospital PCL unit	17,800	10,688
Standard Foods Corp.	4,000	7,635	Bangkok Commercial Asset Management PCL:	,000	. 0,000
Synnex Technology International Corp.	21,000	50,161	(For. Reg.)	12,300	7,944
Ta Chen Stainless Pipe Co. Ltd.	28,323	47,265	NVDR	19,300	12,464
Taichung Commercial Bank Co. Ltd.	44,796	19,638	Bangkok Dusit Medical Services PCL NVDR	78,000	53,649
Taishin Financial Holdings Co. Ltd.	158,386	108,296	Bangkok Expressway and Metro PCL:	, 0,000	55,517
Taiwan Business Bank	75,443	26,949	(For. Reg.)	76,600	19,381
Taiwan Cement Corp.	75,607	130,945	NVDR	36,800	9,311
Taiwan Cooperative Financial Holding Co. Ltd.	147,165	135,138	Banpu PCL NVDR	59,600	18,950
Taiwan Fertilizer Co. Ltd.	11,000	27,783	BCPG PCL NVDR	10,600	3,807
Taiwan High Speed Rail Corp.	30,000	32,040	Berli Jucker PCL:	10,000	0,007
Taiwan Mobile Co. Ltd.	24,000	86,596	unit	8,900	8,253
Taiwan Semiconductor Manufacturing Co. Ltd.	281,000	6,205,217	(For. Reg.)	3,900	3,616
Taiwan Surface Mounting Technology Co. Ltd.	4,000	17,824	BTS Group Holdings PCL:	0,700	0,010
	4,000	14,721	(For. Reg.)	5,144	1,433
Taiwan Union Technology Corp.	19,000	21,698	NVDR	89,200	24,933
TECO Electric & Machinery Co. Ltd.			Bumrungrad Hospital PCL:	07,200	24,700
The Shanghai Commercial & Savings Bank Ltd.	63,000	107,406	NVDR	4,200	17,674
Tong Hsing Electronics Industries Ltd.	2,000	21,469	(For. Reg.)	1,000	4,208
Tripod Technology Corp.	7,000	31,445	Carabao Group PCL:	1,000	4,200
Tung Ho Steel Enterprise Corp.	7,370	17,843	(For. Reg.)	3,000	10,724
TXC Corp.	4,000	15,226	(10), Reg.) NVDR	2,400	8,579
Unified-President Enterprises Corp.	70,000	173,264	Central Pattana PCL:	2,400	0,3/7
Unimicron Technology Corp.	19,000	158,362		1,700	2 07/
United Integrated Services Co.	3,000	19,646	(For. Reg.)		2,874
United Microelectronics Corp.	171,000	399,920	NVDR	17,100	28,912
United Renewable Energy Co. Ltd. (a)	22,248	17,540	Central Retail Corp. PCL:	11 041	10.750
Vanguard International Semiconductor Corp.	13,000	74,111	(For. Reg.)	11,241	10,758
Voltronic Power Technology Corp.	1,000	55,746	NVDR	30,400	29,094
Walsin Lihwa Corp.	33,000	31,553	Charoen Pokphand Foods PCL:	4.700	2 501
Walsin Technology Corp.	5,000	30,128	(For. Reg.)	4,700	3,591
Wan Hai Lines Ltd.	2,000	14,324	(NVDR)	44,500	34,001
Win Semiconductors Corp.	6,000	81,075	Com7 PCL NVDR	5,400	13,202
Winbond Electronics Corp.	38,000	46,617	CP ALL PCL:	1/ 000	00 (51
Wistron Corp.	43,058	45,287	(For. Reg.)	16,800	29,651
Wiwynn Corp.	1,000	40,231	NVDR	50,200	88,599
WPG Holding Co. Ltd.	21,920	41,602	Delta Electronics PCL:	100	1.000
XinTec, Inc.	2,000	10,319	(For. Reg.)	100	1,238
Yageo Corp.	6,000	103,807	NVDR	6,800	84,182
Yang Ming Marine Transport Corp. (a)	25,000	109,147	Electricity Generating PCL:		7.4
YFY, Inc.	19,000	24,371	(For. Reg.)	1,500	7,872
Yuanta Financial Holding Co. Ltd.	181,160	165,374	NVDR	2,200	11,546
			Energy Absolute PCL:		
TOTAL TAIWAN		18,338,693	(For. Reg.)	12,100	34,728
			NVDR	14,500	41,616
Thailand — 0.5%			Global Power Synergy Public Co. Ltd.:		
Advanced Info Service PCL (For. Reg.)	7,800	53,656 55,031	(For. Reg.) NVDR	2,846 7,700	7,568
Advanced Information Service PCL NVDR	8,000				20,476

Common Stocks - continued	cl		Value		cl		V-I
	Shares		Value	CCC D. L. C. DCI MIVIDI	Shares	ċ	Value
Thailand — continued				SCG Packaging PCL NVDR Siam Cement PCL:	17,700	\$	36,665
Gulf Energy Development PCL:	21 500	ċ	40.144	(For. Reg.)	1,700		19,654
(For. Reg.)	31,500	\$	43,144	(10). Reg.) NVDR	2,600		30,059
NVDR Hana Microelectronics PCL:	49,200		67,387	Siam Commercial Bank PCL:	2,000		30,037
(For. Reg.)	2 (00		/ 004	(For. Reg.)	500		1,898
(FOI. Reg.) NVDR	2,600 9,100		6,884 24,096	(NVDR)	22,200		84,266
Home Product Center PCL:	7,100		24,070	Siam Global House PCL NVDR	23,881		14,302
(For. Reg.)	15,800		6,854	Sri Trang Agro-Industry PCL NVDR	12,400		11,519
NVDR	43,300		18,785	Sri Trang Gloves Thailand PCL NVDR	15,500		13,966
Indorama Ventures PCL:	43,300		10,703	Srisawad Corp. PCL:	15,500		10,700
(For. Reg.)	1,300		1,681	warrants 8/29/25 (a)	200		60
NVDR	31,600		40,855	(For. Reg.)	3,200		5,886
Intouch Holdings PCL NVDR	14,300		34,337	NVDR	6,300		11,620
IRPC PCL:	14,000		04,007	Star Petroleum Refining PCL NVDR (a)	29,400		8,618
(For. Reg.)	74,700		8,572	Thai Beverage PCL	131,000		64,159
NVDR	62,900		7,218	Thai Oil PCL:	.0.,000		0.,.07
JMT Network Services PCL:	02,700		7,210	(For. Reg.)	4,600		6,807
NVDR	8,376		17,168	NVDR	6,900		10,211
warrants (a)	431		121	Thai Union Frozen Products PCL:	5,7.55		,
Kasikornbank PCL:	401		121	(For. Reg.)	13,100		7,650
NVDR	16,200		68,590	NVDR	16,700		9,753
(For. Reg.)	700		2,964	Thanachart Capital PCL:	. 5,7. 5 5		.,. 55
KCE Electronics PCL NVDR	8,100		21,341	(For. Reg.)	4,000		4,498
Kerry Express Thailand PCL NVDR	6,510		5,884	NVDR	2,300		2,596
Kiatnakin Bank PCL:	0,310		3,004	TISCO Financial Group PCL:	2,000		2,570
unit	3,700		6,604	(For. Reg.)	2,000		5,739
(For. Reg.)	1,900		3,391	NVDR	3,700		10,618
Krung Thai Bank PCL:	1,700		0,071	TMBThanachart Bank PCL:	57. 53		,
(For. Reg.)	15,100		5,953	(For. Reg.)	336,012		14,760
NVDR	35,500		13,995	NVDR	295,400		12,976
Krungthai Card PCL:	03,300		10,773	TOA Paint Thailand PCL NVDR	6,400		6,136
(For. Reg.)	8,700		15,432	Total Access Communication PCL:	,		,
NVDR	3,300		5,854	(For. Reg.)	3,400		4,661
Land & House PCL NVDR	62,700		16,484	NVDR	9,200		12,612
Minor International PCL:	02,7 00		10,101	True Corp. PCL:	,		,-
unit (a)	28,138		24,194	(For. Reg.)	115,300		16,488
warrants 2/15/24 (a)	850		81	NVDR	124,000		17,732
(For. Reg.) (a)	8,810		7,575	TTW PCL NVDR	20,900		7,132
MK Restaurants Group PCL unit	4,400		6,838	VGI PCL:	.,		,
Muangthai Leasing PCL:	1,100		0,000	unit	19,300		3,812
(For. Reg.)	7,000		12,282	(For. Reg.)	32,300		6,380
NVDR	4,900		8,597	WHA Corp. PCL NVDR	120,000		12,618
Osotspa PCL:	1,700		0,377		.,		,
(For. Reg.)	4,400		4,509	TOTAL THAILAND			2,226,860
NVDR	16,700		17,115				
PTT Exploration and Production PCL:	10,700		17,113	Turkey — 0.1%			
(For. Reg.)	12,900		45,478	AG Anadolu Grubu Holding A/S	1,848		5,493
NVDR	8,100		28,556	Akbank TAS	42,580		23,175
PTT Global Chemical PCL:	0,100		20,330	Aksa Akrilik Kimya Sanayii	1,284		3,327
(For. Reg.)	800		1,406	Anadolu Efes Biracilik Ve Malt Sanayii A/S	3,772		8,446
NVDR	23,500		41,304	Arcelik A/S	3,053		11,170
PTT PCL:	20,300		11,001	Aselsan A/S	9,217		14,548
(For. Reg.)	40,400		45,847	Bera Holding A/S (a)	4,038		2,967
NVDR	90,000		102,135	Bim Birlesik Magazalar A/S JSC	6,617		30,662
HILED	70,000						6,533

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Same	Common Stocks – continued							
Perform continued	Common Stocks – confinued	Shares		Value		Shares		Value
θagen Scheller Sealer Hodding A/S 16,00 S 3,168 Munication (Feet Sealer Sealer) 4,002 1172-388 Emiss Sear Or Sommer A/S 2,078 Apple Search and United Stangtom) 2,079 49,172 Emiss Sear Or Sommer A/S 1,035 18,229 Abridage Merce In Class Control Scholars A/S 1,035 18,229 Employ Dear or Audit Fedicales II L.S. 1,000 44,502 Autocated Stealer Feed NC 5,379 4,172 Employ Dear or Audit Fedicales II L.S. 1,000 44,502 Autocated Stealer Feed NC 5,325 18,176 Employ Dear or Collect Fedicales A/S 1,133 1,133 Amalessen CH (Clashed Steagen) 1,435 14,526 Eviction Meant Despite A/S 1,133 1,199 Abroad Control	Turkov continued				Ahrdn PLC		ς	
Flank Score Spreymenks Visitins One Algo 4,585 Ample American PLC (Wineled Konglum) 20,259 837,278 Flanks Incore V Score Algo 5,179 541,279 1,179		16 200	¢	3 368			Ÿ	
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Eska Isana via Szonyi A/S 5,315 28,819 Ashbeed Group PLC 6,344 532,725 57,676 57,000 6,000 7,000 6,000 7,000 6,000 7,000								
Fengil Demin v Calik Technichant LS 20,906 44,902 Associated British Food P.C 3,203 2,693 6,206 1,906 1,907								
Food thorself-Scropt A/S Food thorself-Scro								
Head Dame Schoom Chelding A/S 21,172 21,174 Ablessin Gue, P.R. (a) 2,011 746,774 Ablessin Gue, P.R. (a) 1,435 144,555								
Haktor Euroth A/S (n)								
Security Name Natural Desperter A/S Cess D (a) 1,333 1,999 Asset Pft. (b) 1,827 86,378 86,378 86,378 86,278					·			
Readmin Carbook Demir Ceals Servey we Tracer A/S Cless D (n) 10,399 7,248 Aleve Group PEC 53,44 235,794 800 kg left in 1867 53,447 235,794 800 kg left 18,944 235,794 800 kg left 24,783 354,527 802 kg left 24,783 354,527 802 kg left 24,783 354,527 802 kg left 24,783 354,527 802 kg left 24,783 354,527 802 kg left 24,783 354,527 802 kg left 24,783 800 kg left 24,783 800 kg left 24,784					•			
Section Sec								
KOZA, Inc. (ar) 1,854 2,555 BME Systems PLC 47,783 355,6227 Koza Alfri Islamderia A/S (a) 1,068 9,341 Bornfors PLC 14,981 152,124 Migra Sint Tuzer A/S (a) 998 2,604 Ballwoy PLC 1,488 603,152 Mich Giment Scropi A/S 570 9,198 2,604 Ballwoy PLC 1,484 165,201 Mach Giment Scropi A/S 570 2,198 Ballwoy PLC 1,834 105,310 Owk Cimenter Graphicul Scropi A/S 570 2,198 Beff Goup PLC 31,370 983,340 Ollow Cimenter Seve Surmer Scropi A/S 73 1,799 PEP PLC 301,558 1,582,712 Owk Cimenter Forkichien Jr. S (o) 2,044 1,233 Birth American Datuser PLC (United Kingdom) 33,769 1,263,128 Petkin Pecksime Holding A/S (o) 15,404 9,802 Bl Goug PLC 30,017 30,0071 Schoppan Eduthalik Balis Francija ve Kramatin Jr. Salada (organiza Jr. Salada (organiza Jr. Salada (organiza Jr. Salada (organiza Jr. Salada (organiza Jr. Salada (organiza Jr. Salada (organiza Jr. Salada (organiza Jr. Salada (organiza Jr. Salada (organiza Jr. Salada (organiza								
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Oyak Cimenter Fedrikolari A/S (a) 2,064 1,233 Biritish American Tobocca PLC (United Kingdom) 33,949 1,261,328 Pegross How Teismortilija A/S (a) 462 2,967 Biritish Land Co. PLC 13,874 100,189 Petrian Petriching Holding A/S (a) 15,404 9,082 Bir Group PLC 5,019 1996,069 Sch Moskether Teach A/S 3,196 3,071 Burbary Group PLC 6,063 149,648 IAV Hovelimantori Holding A/S (a) 1,937 4,788 Centrica PLC (a) 888,819 86,131 Loffer Holding A/S (a) 1,937 4,788 Centrica PLC (a) 88,819 86,131 Loff Individing A/S (a) 1,937 4,788 Centrica PLC (a) 88,819 86,131 Loff Individing A/S (a) 1,947 2,797 Compose Group PLC (b) 24,102 62,539 997,491 Lok How Vollori A/D (a) 10,697 16,188 Centro Fedro Group PLC (b) 21,106 289,832 Lok How Vollori A/D (a) 1,0,697 16,188 Crode International PLC 2,116 289,832 Lok See va C					BP PLC	301,858		1,352,512
Pegusus New Tasimonding A/S (a) 462 2.9.67 Births Lond Co. PLC 13,874 100,189 Perkinnin Perkinnin P					British American Tobacco PLC (United Kingdom)	33,969		1,261,328
Perkin Perkokimye Holding A/S (n) 15,404 9,082 Bil Group PLC 130,437 300,071 Sarkuysan Elektrolinik Bekir Sannyi ve Ticoret A/S 3,196 3,071 Burbarry Group PLC 6,063 149,668 IAH Hondimendiri Holding A/S (n) 1,937 4,788 Centrice PLC (n) 88,819 88,131 IAK Hondimendiri Holding A/S (n) 1,937 4,788 Centrice PLC (n) 26,539 597,491 Tofes Turk Dromobil Florikasi A/S 2,243 12,835 Coronpas Group PLC (b) 24,102 26,961 Turk Sie ver Carm Endoklari A/S 22,674 22,933 Deckme Hormaceurkoch PLC 1,160 115,929 Turk Florict ver Zimat Makinderin A/S 126 2,133 Derwent London PLC 1,691 7,8667 Turksye Enromin Bennskari A/S 16,546 23,089 Diegoe PLC 1,847 84,879 Turksye Enromin Bennskari A/S 16,546 23,089 Diegoe PLC 1,847 84,879 Turksye Enromin Bennskari A/S 16,546 23,089 Diegoe PLC 1,847 84,678 Turksye Enromin Enromaceurikosi A					British Land Co. PLC	13,874		100,189
Sorksynon Flektrolink Belais Sonnyi ve Ricaret A/S 3,525 5,276 Bunzl PLC 5,019 199,696 Sok Marketler Ticoret A/S 3,196 3,071 But benry Group PLC 6,063 149,648 IAM Hordinandin Holding A/S (n) 1,937 4,788 Centric PLC (n) 88,819 86,131 IaKir Stork Ottomobil Febrikasis A/S 1,947 2,979 Compose Group PLC (n) 26,539 597,491 Turk Story Comboil Febrikasis A/S 2,243 12,835 Comore Group PLC (n) 2,116 289,832 Turk Story ve Cam Febrikasian I/S 12,64 22,933 Debrus Pharmaceuricus PLC (n) 1,604 115,929 Turk Inchtor ve Zirun Mekandari A/S 12,6 2,133 Deven Hormaceuricus PLC (n) 1,604 115,929 Turk Jee Demokra IA/S 16,546 23,089 Diogoe PLC 34,590 1,891,245 Turkiye Bonnesis A/S (o) 7,031 2,397 Diect Line Insurance Group PLC 20,277 75,543 Turkiye Bonnesis A/S (sor) 1,977 23,074 Electrocomponents PLC 6,929 110,116 Lurkiye B					BT Group PLC	130,437		300,071
Sok Markeller Ticoret A/S 3,196 3,071 Burberry Group PLC 6,063 149,648 IN H Hordinmonlari Indibiding A/S 1,937 4,788 Centrice PLC (a) 88,819 86,131 Icfdesh Holding A/S 1,947 2,979 Compose Stroup PLC 26,539 597,491 Icfdesh Holding A/S 2,243 11,835 Cornol International PLC 2,116 28,983 Iturk How Vollari AO (a) 10,697 16,188 Croda International PLC 1,1604 115,729 Iturk How Collari AO (a) 12,6 2,133 Derivent Hondrooth PLC 1,604 115,729 Iturk How Collari AO (a) 12,6 2,133 Derivent Individual PLT 1,604 115,729 Iturk Individual Existin Hizment A/S 16,64 23,089 Diogeo PLC 34,500 1,816 46,678 Turksyle Ground Benkesia A/S 28,836 24,566 Diplome PLC 1,847 84,678 Turksyle Ground Benkesia A/S 1,816 18,739 Direct Line Insurance Group PLC 20,257 7,5543 Turksyle Florit Edminelleria A/S (a)					Bunzl PLC	5,019		196,069
Mathematinandin Holding A/S (n) 1,937 4,788 Centrica PLC (n) 88,819 86,131 126/ten Holding A/S 1,947 2,979 Compose Group PLC (b) 24,102 62,539 597,491 160/tes University of Compose Group PLC (b) 24,102 62,961 104/tes Horar Vollori AO (n) 10,697 16,188 Crode International PLC 1,164 289,832 104/ts Face we Come Flotkiclori A/S 22,674 22,933 Dechro Pharmaceutical PLC 1,604 115,929 114/ts Fixidor volume A/S 16,546 23,089 Diagoe PLC 34,550 1,891,245 144/ts Platform A/S 16,546 23,089 Diagoe PLC 34,550 1,891,245 144/ts Platform A/S 1,891,245 144/ts Platform A/S 1,891,245 144/ts Platform A/S 1,891,245 1,891,2					Burberry Group PLC	6,063		149,648
Robert Holding A/S					Centrica PLC (a)	88,819		86,131
Totas Turk Dromobil Fobrikosi A/S 2,243 12,835 Convolate Group FLC (b) 24,102 62,951 Turk How Yolfuri A/D (a) 10,697 16,188 Codo International PLC 1,1604 289,832 Turk Sie we Cerm Forbichloid i A/S 22,674 22,933 Debrtor Pharmaceuticis PLC 1,604 115,929 Turk Tiroktor ve Ziroat Mokinolari A/S 126 2,133 Dervent London PLC 1,691 78,667 Turkiye Turkiye Format Bendasi A/S 16,546 23,089 Diagoe PLC 34,590 1,891,455 Turkiye Holle Bendasi A/S 28,836 24,566 Diphone PLC 1,847 84,678 Turkiye Holle Bendasi A/S Gries C 34,489 18,745 Divert Line Insurance Group PLC 20,257 76,543 Turkiye Holle Bendasi A/S Gries C 34,489 18,745 Divert Line Insurance Group PLC 20,257 76,543 Turkiye Sharik Ridkimina Bendasi A/S 11,913 1,297 Evroz PLC 7,474 61,106 Turkiye Sharik Ridkimina Bendasi A/S 11,913 1,297 Evroz PLC 7,474 61,106 Turkiye Sharik Ridkimina Bendasi A/S 11,913 1,297 Evroz PLC 7,474 61,106 Turkiye Sharik Ridkimina Bendasi A/S 1,756 2,314 Gennes Workshop Group PLC 496 66,871 Turkiye Holle Bendasi A/S 3,014 Gennes Workshop Group PLC 496 66,871 Turkiye Floria Ridkimina Bendasi A/S 3,014 Gennes PLC 74,562 1,623,421 TURKEY 40,003 Hargereves Lansdown PLC 5,367 244,414 TURLI TURKEY 40,003 Hirm Plermaceuticids PLC 5,362 98,533 Huited Arab Emirates - 0.2% 42,192 97,983 Home-Serve PLC 4,518 35,478 Abu Dibahi Kommericial Bonk PLSC 41,981 48,804 HSBC Holdings PLC (United Ringdom) 308,492 1,863,044 Adar Properties PLSC (a) 50,740 67,551 Imperied Blands PLC 4,101 69,718 Emirates NBD Bank PLSC 36,272 133,643 Imforma PLC (a) 2,295 158,201 Emirates RBD Bank PLSC 4,414 4,979 TURLU NITED ARAB EMIRATES 4,406 183,548 TURLU NITED ARAB EMIRATES 4,007,893 1,007,898 TURLU NITED ARAB EMIRATES 4,406 183,548 TURLU NITED ARAB EMIRATES 4,406 183,548 TURLU NITED ARAB EMIRATES 4,406 183,548 TURLU NI					Compass Group PLC	26,539		597,491
Turk How Yolloi AO (a) 10,877 16,188 Crode International PIC 2,116 289,832 Turk Stew & Cam Fobrikalori A/S 12,674 22,933 Dechra Pharmaceuricals PIC 1,604 115,929 Turk Tirchraw (Train Makinadari A/S) 12,6 2,133 Derwent Inordion PIC 1,691 78,667 Turkzell Iletsisim Hizmet A/S 16,546 23,089 Diagoe PIC 34,590 1,891,245 Turkzel Bletsisim Hizmet A/S 28,836 24,566 Diplome PIC 1,847 48,678 Turkze Goranti Branksi A/S (a) 7,031 2,397 Direct Line Insurance Group PIC 20,257 76,548 Turkzye Holk Romkasi A/S (a) 1,977 23,074 Electrocomponents PIC 6,929 113,629 Turkzye Yolkifer Brokasi A/S 11,913 1,297 Evroz PIC 7,474 61,016 Ulkzer Biskavi Samoyi A/S 11,913 1,297 Evroz PIC 7,474 61,016 Ulkzer Biskavi Samoyi A/S 1,756 2,314 Genus PIC 97 65,323 Yopi ve Kredi Bankrais A/S 1,52 8,322		2,243		12,835	ConvaTec Group PLC (b)	24,102		62,961
Tork Troktor ve Ziroart Makinalari λ/S 126 2,133 Derwent London PLC 1,691 78,667 Turkfell Blatismi Hizmer λ/S 16,546 23,089 Diagoe PLC 34,500 1,891,245 Turkiye Granti Bonkosi A/S (α) 7,031 2,397 Direct Line Insurance Group PLC 20,257 76,543 Turkiye Holk Bonkosi A/S Series C 34,489 18,745 DS Smith PLC 19,992 104,116 Turkiye Petrol Refrinerlieri A/S (α) 1,977 23,074 Electrocomponents PLC 6,929 113,629 Turkiye Petrol Refrinerlieri A/S (α) 1,977 23,074 Electrocomponents PLC 6,929 113,629 Turkiye Yeniz Kirdin Bonkosi A/S 11,913 1,297 Evraz PLC 7,474 61,106 Turkiye Yokiflar Bonkosi A/S 1,756 2,314 Gemos Workshop Group PLC 496 66,871 Ulker Biskuwi Sampri A/S 1,756 2,314 Gemos PLC 77,46 61,302 Turkel Bonkosi A/S 1,291 8,291 Horgener PLC 5,362 18,233 Turkel Pister Bistoria Sampa Sampa Sampa Sampa Sampa Sampa S				16,188				289,832
Turkzell lletistim Hizmet A/S	Turk Sise ve Cam Fabrikalari A/S	22,674		22,933	Dechra Pharmaceuticals PLC			115,929
Turkiye Garantii Bankasi Å/S 28,836 24,566 Diploma PLC 1,847 84,678 Turkiye Halk Bankasi Å/S (α) 7,031 2,397 Direct Line Insurance Group PLC 20,257 76,543 Turkiye Is Bankasi Å/S ceires C 34,489 18,745 Direct Line Insurance Group PLC 69,279 110,619 Turkiye Islankasi Å/S (α) 1,977 23,074 Electrocomponents PLC 69,279 113,629 Turkiye Sinai Kalkimma Bankasi Å/S 11,913 1,297 Evraz PLC 7,474 61,106 Turkiye Vakiflar Bankasi IAO (α) 10,836 3,014 Gomes Workshop Group PLC 496 66,871 Ulker Biskuvi Sanoyi A/S 1,756 2,314 Gomes Workshop Group PLC 474 65,232 Yopi ve Kredi Bankasi A/S 32,571 8,322 Gloxo Smithkline PLC 74,562 1,633,421 Turkiye Skiwi Sanoyi A/S 1,756 2,314 Horngeoves Lansdown PLC 5,637 244,414 TURKEY 492,033 Horgeoves Lansdown PLC 5,632 98,533 United Arab Emirates — 0.2% 42,192 97,803<	Turk Traktor ve Ziraat Makinalari A/S	126		2,133	Derwent London PLC			78,667
Turkiye Halk Bankasi A/S (a)	Turkcell lletisim Hizmet A/S	16,546		23,089	Diageo PLC			1,891,245
Turkiye Bankasi A/S Series C 34,489 18,745 DS Smith PLC 19,992 104,116 Turkiye Petrol Rafinerileri A/S (a) 1,977 23,074 Electrocomponents PLC 6,929 113,629 Turkiye Vakifirar Bankasi A/S 11,913 1,297 Evruz PLC 7,474 61,106 Turkiye Vakifirar Bankasi TAO (a) 10,836 3,014 Games Workshop Group PLC 496 66,871 Turkiye Vakifirar Bankasi TAO (a) 10,836 3,014 Gemus Workshop Group PLC 496 65,873 Yapi ve Kredi Bankasi A/S 32,571 8,322 Gloxo SmithKline PLC 74,562 1,623,421 Holman PLC 5,637 244,414 Holman PLC 5,637 244,414 Holman PLC 5,637 244,414 Holman PLC 5,637 244,414 Holman PLC 5,637 244,414 Holman PLC 5,637 244,414 Holman PLC 5,637 244,414 Holman PLC 5,637 244,518 Holman PLC 2,659 79,853 Holman PLC 4,518 53,478 Abu Dhabi Commercial Bank PISC 42,192 97,983 Howden Joinery Group PLC 8,847 108,365 Abu Dhabi National Dil Co. for Distribution PISC 41,981 48,804 HSBC Holdings PLC (United Kingdom) 308,492 1,863,064 Aldar Properties PISC (a) 56,262 61,117 IG Group Holdings PLC 4,101 96,718 Emiartes NBD Bank Pokistan Ltd. (a) 26,787 39,236 MMI PLC 4,101 96,718 Emiartes Telecommunications Corp. 26,163 225,798 InterConfinental Hotel Group PLC (a) 22,595 158,201 Emiartes Telecommunications Corp. 26,163 225,798 InterConfinental Hotel Group PLC (a) 2,406 133,548 Informat PLC (a) 54,339 31,705 Intertek Kingubam – 8.7% Intertek Kingup PLC (a) 54,339 31,705 Intertek Kingubam – 8.7% ID Sports Fashion PLC (a) 36,550 97,281 United Kingdom – 8.7% ID Sports Fashion PLC (a) 36,550 107,768 United Kingdom – 8.7% ID Sports Fashion PLC (a) 36,550 107,768 United Kingdom – 8.7% ID Sports Fashion PLC (a) 36,550 107,768 United Kingdom – 8.7% ID Sports Fashion PLC (a) 36,550 107,768 United Kingdom – 8.7% ID Sports Fashion PLC (a) 3	Turkiye Garanti Bankasi A/S	28,836		24,566	Diploma PLC	1,847		84,678
Turkiye Petrol Rafinerileir A/S (a) 1,977 23,074 Electrocomponents PLC 6,929 113,629 Turkiye Sinai Kalkinma Bankasi A/S 11,913 1,297 Evraz PLC 7,474 61,106 Turkiye Vakiflar Bankasi A/O (a) 10,836 3,014 Games Workshop Group PLC 496 66,871 Ulker Biskuvi Sanuyi A/S 1,756 2,314 Genus PLC 974 65,232 Yopi ve Kredi Bankasi A/S 32,571 8,322 Gloxo Smith Kline PLC 74,562 1,623,421 TOTAL TURKEY 492,033 Horgreeves Lansdown PLC 5,637 244,414 Dunited Arab Emirates — 0.2% 4 Horgreeves Lansdown PLC 5,362 98,533 Abu Dhabi Commercial Bank PJSC 42,192 97,983 Howden Joinery Group PLC 8,847 108,365 Abu Dhabi National Oil Co. for Distribution PJSC 41,981 48,804 HSBC Holdings PLC (United Kingdom) 308,492 1,863,064 Aldar Properties PJSC (a) 56,262 61,117 16 Group Holdings PLC 4,101 96,718 Emirates NBD Bank Post (a) 36,227 33,	Turkiye Halk Bankasi A/S (a)	7,031		2,397	Direct Line Insurance Group PLC			76,543
Turkiye Sinai Kalkinma Bankasi A/S	Turkiye Is Bankasi A/S Series C	34,489		18,745	DS Smith PLC			104,116
Turkiye Vakiffar Bankasi TAO (a) 10,836 3,014 Games Workshop Group PLC 496 66,871	Turkiye Petrol Rafinerileri A/S (a)	1,977		23,074				
Variety Vari	Turkiye Sinai Kalkinma Bankasi A/S	11,913		1,297	Evraz PLC			
National Poper National PJSC 1,623,421 1,623,42	Turkiye Vakiflar Bankasi TAO (a)	10,836		3,014				
Halma PLC 5,637 244,141 TOTAL TURKEY 492,033 Hargreaves Lansdown PLC 5,362 98,533 United Arab Emirates — 0.2% HomeServe PLC 4,518 53,478 Abu Dhabi Commercial Bank PISC 42,192 97,983 Howden Joinery Group PLC 8,847 108,365 Abu Dhabi National Oil Co. for Distribution PJSC 41,981 48,804 HSBC Holdings PLC (United Kingdom) 308,492 1,863,064 Aldar Properties PJSC (a) 56,262 61,117 16 Group Holdings PLC 6,314 69,791 Dubai Islamic Bank Pakistan Ltd. (a) 26,787 39,236 IMI PLC 4,101 96,718 Emaar Properties PJSC (a) 50,740 67,551 Imperial Brands PLC 14,075 308,451 Emirates NBD Bank PJSC 36,227 133,443 Informa PLC (a) 22,595 158,201 Emirates Telecommunications Corp. 26,163 225,798 InterContinental Hotel Group PLC (a) 2,795 180,694 First Abu Dhabi Bank PJSC 2,406 183,548 TOTAL UNITED ARAB EMIRATES 1,007,898 ITV PLC (a) 54,339 81,705 United Kingdom – 8.7% JD Sports Fashion PLC 36,550 107,768 United Kingdom – 8.7% JD Sports Fashion PLC 36,550 107,768 Control of the Control of t	Ulker Biskuvi Sanayi A/S	1,756		2,314	Genus PLC			
Margreaves Lansdown PLC 5,362 98,533 Hikma Pharmaceuticals PLC 2,659 79,853	Yapi ve Kredi Bankasi A/S	32,571		8,322				
United Arab Emirates − 0.2% Hikma Pharmaceuticals PLC 2,659 79,853 Abu Dhabi Commercial Bank PJSC 42,192 97,983 Howden Joinery Group PLC 8,847 108,365 Abu Dhabi National Oil Co. for Distribution PJSC 41,981 48,804 HSBC Holdings PLC (United Kingdom) 308,492 1,863,064 Aldar Properties PJSC (a) 56,262 61,117 1G Group Holdings PLC 6,314 69,791 Dubai Islamic Bank Pdskistan Ltd. (a) 26,787 39,236 IMI PLC 4,101 96,718 Emirates NBD Bank PJSC (a) 50,740 67,551 Imperial Brands PLC 14,075 308,451 Emirates NBD Bank PJSC 36,227 133,643 Informa PLC (a) 22,595 158,201 Emirates Telecommunications Corp. 26,163 225,798 Intercontinental Hotel Group PLC (a) 2,795 180,694 TOTAL UNITED ARAB EMIRATES 1,007,898 Interrediate Capital Group PLC 4,432 131,988 United Kingdom – 8,7% JD Sports Fashion PLC 36,550 97,281								
United Arab Emirates − 0.2% HomeServe PLC 4,518 53,478 Abu Dhabi Commercial Bank PJSC 42,192 97,983 Howden Joinery Group PLC 8,847 108,365 Abu Dhabi National Oil Co. for Distribution PJSC 41,981 48,804 HSBC Holdings PLC (United Kingdom) 308,492 1,863,064 Aldar Properties PJSC (a) 56,262 61,117 IG Group Holdings PLC 6,314 69,791 Dubai Islamic Bank Pakistan Ltd. (a) 26,787 39,236 IMI PLC 4,101 96,718 Emirates NBD Bank PJSC (a) 50,740 67,551 Imperial Brands PLC (a) 14,075 308,451 Emirates Telecommunications Corp. 26,163 225,798 InterContinental Hotel Group PLC (a) 2,795 180,694 First Abu Dhabi Bank PJSC 65,071 333,766 Interrediate Capital Group PLC 4,432 131,988 TOTAL UNITED ARAB EMIRATES 1,007,898 ITV PLC (a) 54,339 81,705 United Kingdom – 8.7% JD Sports Fashion PLC 36,550 107,768	TOTAL TURKEY			492,033				
Abu Dhabi Commercial Bank PJSC 42,192 97,983 Howden Joinery Group PLC 8,847 108,365 Abu Dhabi National Oil Co. for Distribution PJSC 41,981 48,804 HSBC Holdings PLC (United Kingdom) 308,492 1,863,064 Aldar Properties PJSC (a) 56,262 61,117 IG Group Holdings PLC 6,314 69,791 Dubai Islamic Bank Pakistan Ltd. (a) 26,787 39,236 IMI PLC 41,015 96,718 Emarar Properties PJSC (a) 50,740 67,551 Imperial Brands PLC 14,075 308,451 Emirates NBD Bank PJSC 36,227 133,643 Informa PLC (a) 22,595 158,201 Emirates Telecommunications Corp. 26,163 225,798 InterContinental Hotel Group PLC (a) 2,795 180,694 First Abu Dhabi Bank PJSC 65,071 333,766 Interrediate Capital Group PLC 4,432 131,988 TOTAL UNITED ARAB EMIRATES 1,007,898 ITV PLC (a) 54,339 81,705 United Kingdom - 8,7% JD Sports Fashion PLC 36,550 107,768								
Abu Dhabi National Oil Co. for Distribution PJSC 41,981 48,804 HSBC Holdings PLC (United Kingdom) 308,492 1,863,064 Aldar Properties PJSC (a) 56,262 61,117 IG Group Holdings PLC 6,314 69,791 Dubai Islamic Bank Pakistan Ltd. (a) 26,787 39,236 IMI PLC 41,011 96,718 Emarar Properties PJSC (a) 50,740 67,551 Imperial Brands PLC 14,075 308,451 Emirates NBD Bank PJSC 36,227 133,643 Informa PLC (a) 22,595 158,201 Emirates Telecommunications Corp. 26,163 225,798 InterContinental Hotel Group PLC (a) 2,795 180,694 First Abu Dhabi Bank PJSC 65,071 333,766 Interrediate Capital Group PLC 4,432 131,988 TOTAL UNITED ARAB EMIRATES 1,007,898 ITV PLC (a) 54,339 81,705 United Kingdom - 8,7% JD Sports Fashion PLC 36,550 107,768								
Aldar Properties PJSC (a) 56,262 61,117 IG Group Holdings PLC 6,314 69,791 Dubai Islamic Bank Pakistan Ltd. (a) 26,787 39,236 IMI PLC 4,101 96,718 Emarar Properties PJSC (a) 50,740 67,551 Imperial Brands PLC 14,075 308,451 Emirates NBD Bank PJSC 36,227 133,643 Informa PLC (a) 22,595 158,201 Emirates Telecommunications Corp. 26,163 225,798 InterContinental Hotel Group PLC (a) 2,795 180,694 First Abu Dhabi Bank PJSC 65,071 333,766 Intermediate Capital Group PLC 4,432 131,988 TOTAL UNITED ARAB EMIRATES 1,007,898 ITV PLC (a) 54,339 81,705 United Kingdom - 8,7% JD Sports Fashion PLC 36,550 107,768					, ,			
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TOTAL UNITED ARAB EMIRATES 1,007,898 ITV PLC (a) 54,339 81,705 J Sainsbury PLC 26,025 97,281 United Kingdom – 8.7% JD Sports Fashion PLC 36,550 107,768	First Abu Dhabi Bank PJSC	65,071		333,766				
United Kingdom – 8.7% J Sainsbury PLC 26,025 97,281 United Kingdom – 8.7% JD Sports Fashion PLC 36,550 107,768	TOTAL HAUTED ADAD CAMDATIC			1 007 000				
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	11-:4-1 V:1 0.70/							
31 Johnson Matthey PLC 2,955 82,113		1 // / 00		202 004				
	OF OLOUP LEC	14,402		۷۵۵,074	Jonnson Matthey PLC	2,955		82,113

Common Stocks – continued			
Common Stocks – Commoed	Shares		Value
United Vinadom continued	3114103		14100
United Kingdom — continued Kingfisher PLC	31,372	\$	144,303
Land Securities Group PLC	11,316	Ş	119,429
Legal & General Group PLC	88,700		358,197
Lloyds Banking Group PLC	1,055,157		685,211
London Stock Exchange Group PLC	4,822		453,606
M&G PLC	37,998		102,797
Meggitt PLC (a)	11,665		116,737
Melrose Industries PLC	65,312		142,040
Mondi PLC	7,170		177,844
National Grid PLC	57,683		831,748
NatWest Group PLC	78,657		240,873
Network International Holdings PLC (a) (b)	3,680		14,586
Next PLC	1,972		218,109
Ocado Group PLC (a)	9,624		218,959
Pearson PLC	11,068		91,817
Pennon Group PLC	4,223		66,859
Persimmon PLC	4,778		185,191
Phoenix Group Holdings PLC	12,812		113,412
Prudential PLC (a)	38,902		672,727
Quilter PLC (b)	25,134		50,788
Reckitt Benckiser Group PLC	10,950		942,616
RELX PLC (London Stock Exchange)	29,398		959,754
Rentokil Initial PLC	27,370		218,617
Rightmove PLC	13,201		
Rio Tinto PLC	15,858		142,449
Rolls-Royce Holdings PLC (a)	124,531		1,045,776 207,859
Rotork PLC	13,114		
Royal Dutch Shell PLC:	13,114		63,823
Class A (United Kingdom)	59,941		1,313,572
Class B (United Kingdom) Royal Mail PLC	56,068 11,486		1,231,062 78,751
Sage Group PLC	16,597		192,043
Schroders PLC	1,829		88,281
Segro PLC	17,817		346,750
Severn Trent PLC	3,780		150,943
Smith & Nephew PLC			
Smiths Group PLC	13,142 5,839		229,359
Spectris PLC			124,985 83,324
Spirax-Sarco Engineering PLC	1,674 1,096		238,523
SSE PLC	15,604		348,830
St. James's Place PLC	7,973		
			182,201
Standard Chartered PLC (United Kingdom)	38,436		233,721
Tate & Lyle PLC	6,988		62,870
Taylor Wimpey PLC	53,725		128,087
Tesco PLC The Weir Croup PLC	114,876		452,276
The Weir Group PLC	3,868		89,759
Travis Perkins PLC	3,369		71,122
Tritax Big Box REIT PLC	25,619		86,428
Unilever PLC	39,099		2,097,524
Unite Group PLC	5,898		88,708
United Utilities Group PLC	10,138		149,591
Vodafone Group PLC	398,814		600,708

	Shares	Value
Whitbread PLC (a)	3,029	\$ 123,213
Wickes Group PLC	3,391	10,835
TOTAL UNITED KINGDOM		38,511,533
United States of America — 0.2%		
Coca-Cola European Partners PLC	2,975	166,392
Farfetch Ltd. Class A (a)	4,641	155,149
Fiverr International Ltd. (a) (c)	453	51,506
Jackson Financial, Inc. (c)	1,043	43,629
Kolon TissueGene, Inc. unit (a) (d)	120	809
Li Auto, Inc. ADR (a)	4,075	130,808
Stratasys Ltd. (a)	1,032	25,274
Tilray, Inc. Class 2 (a) (c)	2,186	15,368
Yum China Holdings, Inc. (c)	6,246	311,301
TOTAL UNITED STATES OF AMERICA		900,236
TOTAL COMMON STOCKS		
(Cost \$369,465,217)		417,488,338

Nonconvertible Preferred Stocks	s - 0.9 %	
Brazil — 0.3%		
Alpargatas SA (PN)	2,800	18,610
Azul SA (a)	4,000	17,494
Banco Bradesco SA (PN)	71,301	245,905
Bradespar SA (PN)	3,614	16,214
Centrais Eletricas Brasileiras SA (Electrobras) (PN-B)	3,866	22,911
Companhia Energetica de Minas Gerais (CEMIG) (PN)	15,738	37,042
Gerdau SA	16,700	81,731
Itau Unibanco Holding SA	72,600	273,065
Itausa-Investimentos Itau SA (PN)	71,988	115,413
Lojas Americanas SA (PN)	12,278	12,983
Metalurgica Gerdau SA (PN)	9,800	20,022
Petroleo Brasileiro SA - Petrobras (PN) (non-vtg.)	63,900	326,383
TOTAL BRAZIL		1,187,773
Chile — 0.0%		
Sociedad Quimica y Minera de Chile SA (PN-B) (a)	2,092	106,783
Colombia — 0.0%		
Bancolombia SA (PN)	5.945	46,788
Grupo Aval Acciones y Valores SA	59,034	15,376
TOTAL COLOMBIA		62,164
Germany — 0.3%		
Henkel AG & Co. KGaA	2,658	214,477
Porsche Automobil Holding SE (Germany)	2,030	214,477
Sartorius AG (non-vtg.)	367	248,217
Volkswagen AG	2,723	547,005
TOTAL GERMANY		1,223,922

Nonconvertible Preferred Stocks -	continue	d
	Shares	Value
Korea (South) — 0.2%		
Hyundai Motor Co.	562	\$ 46,563
Hyundai Motor Co. Series 2	405	34,407
LG Chemical Ltd.	161	38,867
LG Electronics, Inc.	472	26,005
LG Household & Health Care Ltd.	19	9,845
Samsung Electronics Co. Ltd.	11,998	718,558
Samsung SDI Co. Ltd.	90	26,231
TOTAL KOREA (SOUTH)		900,476
TO ME NOREM (SOUTH)		
Russia — 0.1%		
AK Transneft OAO	23	48,578
Sberbank of Russia (Russia)	16,270	60,046
Surgutneftegas OJSC	105,000	53,925
TOTAL DUCCIA		1/0.540
TOTAL RUSSIA		162,549
TOTAL NONCONVERTIBLE PREFERRED STOCKS		
(Cost \$3,712,757)		3,643,667
(655, 45), 12), 51)		5/0 15/007
Money Market Funds – 3.9%		
Fidelity Cash Central Fund 0.08% (e)	16,083,646	16,086,863
Fidelity Securities Lending Cash Central Fund 0.08% (e) (f)	1,111,183	1,111,294
riddiny Socialities containing costs contain Folia 6.0078 (6) (1)	1,111,100	
TOTAL MONEY MARKET FUNDS		
(Cost \$17,198,157)		17,198,157
TOTAL INVESTMENT IN SECURITIES – 99.6%		
(Cost \$390,376,131)		438,330,162
NET OTHER ASSETS (LIABILITIES) – 0.4%		1,938,809
NET ASSETS – 100%	s	440,268,971

Futures Contracts					
	Number of contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)
Purchased					
Equity Index Contracts					
ICE E-mini MSCI EAFE Index Contracts (United States)	97	March 2022	\$11,260,730	\$244,632	\$ 244,632
ICE E-mini MSCI Emerging Markets Index Contracts (United States)	85	March 2022	5,211,775	57,974	57,974
TME S&P/TSX 60 Index Contracts (Canada)	6	March 2022	1,215,131	19,167	19,167
TOTAL FUTURES CONTRACTS					\$321,773

The notional amount of futures purchased as a percentage of Net Assets is $4.0\%\,$

For the period, the average monthly notional amount at value for futures contracts in the aggregate was \$18,395,665.

Categorizations in the Schedule of Investments are based on country or territory of incorporation.

Legend

- (a) Non-income producing
- (b) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At the end of the period, the value of these securities amounted to \$10,400,725 or 2.4% of net assets.
- (c) Security or a portion of the security is on loan at period end.

- (d) Level 3 security
- (e) Affiliated fund that is generally available only to investment companies and other accounts managed by Fidelity Investments. The rate quoted is the annualized seven-day yield of the fund at period end. A complete unaudited listing of the fund's holdings as of its most recent quarter end is available upon request. In addition, each Fidelity Central Fund's financial statements, which are not covered by the Fund's Report of Independent Registered Public Accounting Firm, are available on the SEC's website or upon request.
- (f) Investment made with cash collateral received from securities on loan.

Affiliated Central Funds

Fiscal year to date information regarding the Fund's investments in Fidelity Central Funds, including the ownership percentage, is presented below.

Fund	Value, beginning of period	Purchases	Sales Proceeds	Dividend Income	Realized Gain/Loss	Change in Unrealized appreciation (depreciation)	Value, end of period	% ownership, end of period
Fidelity Cash Central Fund 0.08%	\$4,250,491	\$230,768,135	\$218,931,736	\$ 8,743	\$ (27)	\$-	\$16,086,863	0.0%
Fidelity Securities Lending Cash Central Fund 0.08%	515,869	29,583,558	28,988,133	73,122	_	_	1,111,294	0.0%
Total	\$4,766,360	\$260,351,693	\$247,919,869	\$81,865	\$ (27)	<u>\$—</u>	\$17,198,157	

Amounts in the income column in the above table include any capital gain distributions from underlying funds, which are presented in the corresponding line-item in the Statement of Operations, if applicable. Amount for Fidelity Securities Lending Cash Central Fund represents the income earned on investing cash collateral, less rebates paid to borrowers and any lending agent fees associated with the loan, plus any premium payments received for lending certain types of securities.

Investment Valuation

The following is a summary of the inputs used, as of December 31, 2021, involving the Fund's assets and liabilities carried at fair value. The inputs or methodology used for valuing securities may not be an indication of the risk associated with investing in those securities. For more information on valuation inputs, and their aggregation into the levels used below, please refer to the Investment Valuation section in the accompanying Notes to Financial Statements.

Valuation	Innute a	Reporting	Date.
vaiualion	HIDUIS U	i Keboriilla	Duie.

Description	Total	Level 1	Level 2	Level 3
Investments in Securities:				
Equifies:				
Communication Services	\$ 26,881,297	\$ 11,201,378	\$ 15,679,919	\$ —
Consumer Discretionary	50,983,231	20,249,732	30,733,499	_
Consumer Stoples	34,551,642	11,408,240	23,143,402	_
Energy	19,063,968	8,554,090	10,509,878	_
Financials	78,653,440	38,696,497	39,956,943	_
Health Care	38,617,429	11,795,292	26,817,552	4,585
Industrials	56,805,463	23,007,056	33,721,388	77,019
Information Technology	56,759,988	31,065,624	25,694,364	_
Materials	34,215,109	16,365,706	17,849,403	_
Real Estate	11,844,436	7,816,567	3,981,645	46,224
Utilities	12,756,002	4,276,010	8,479,992	_
Money Market Funds	17,198,157	17,198,157	_	_
Total Investments in Securities:	\$438,330,162	\$201,634,349	\$236,567,985	\$127,828
Derivative Instruments:				
Assets				
Futures Contracts	\$ 321,773	\$ 321,773	\$ -	\$ —
Total Assets	\$ 321,773	\$ 321,773	\$ <u> </u>	\$ <u></u>
Total Derivative Instruments:	\$ 321,773	\$ 321,773	\$ _	<u>\$</u>

Value of Derivative Instruments

The following table is a summary of the Fund's value of derivative instruments by primary risk exposure as of December 31, 2021. For additional information on derivative instruments, please refer to the Derivative Instruments section in the accompanying Notes to Financial Statements.

See accompanying notes which are an integral part of the financial statements.

Primary Risk Exposure / Derivative Type		е
	Asset	Liability
Equity Risk		
Futures Contracts (a)	\$321,773	\$0
Total Equity Risk	321,773	0
Total Value of Derivatives	\$321,773	\$0

⁽a) Reflects gross cumulative appreciation (depreciation) on futures contracts as presented in the Schedule of Investments. In the Statement of Assets and Liabilities, the period end daily variation margin is included in receivable or payable for daily variation margin on futures contracts, and the net cumulative appreciation (depreciation) is included in Total accumulated earnings (loss).

VIP International Index Portfolio

Financial Statements

Statement of Assets and Liabilities		
		December 31, 2021
Assets		, ,
Investment in securities, at value (including securities loaned of \$1,070,604) — See accompanying schedule: Unaffiliated issuers (cost \$373,177,974) Fidelity Central Funds (cost \$17,198,157)	\$ 421,132,005 17,198,157	
Total Investment in Securities (cost \$390,376,131)		\$ 438,330,162
Segregated cash with brokers for derivative instruments		942,964
Foreign currency held at value (cost \$322,759)		329,003
Receivable for fund shares sold		1,505,600
Dividends receivable		511,635
Reclaims receivable		289,121
Distributions receivable from Fidelity Central Funds		951
Other receivables		76
Total assets		441,909,512
Liabilities		
Payable for fund shares redeemed	\$ 14,254	
Accrued management fee	39,010	
Distribution and service plan fees payable	12,195	
Payable for daily variation margin on futures contracts	41,386	
Other affiliated payables	21,278	
Other payables and accrued expenses	401,093	
Collateral on securities loaned	1,111,325	
Total liabilities		1,640,541
Net Assets		\$ 440,268,971
Net Assets consist of:		
Paid in capital		\$ 397,985,838
Total accumulated earnings (loss)		42,283,133
Net Assets		\$ 440,268,971
		7 110,200,771
Net Asset Value and Maximum Offering Price		
Initial Class:		
Net Asset Value, offering price and redemption price per share (\$346,107,164 ÷ 30,226,565 shares)		\$ 11.45
Service Class:		
Net Asset Value , offering price and redemption price per share ($$54,755,410 \pm 4,784,795$ shares)		\$ 11.44
Service Class 2:		
Net Asset Value , offering price and redemption price per share ($$39,406,397 \div 3,452,969$ shares)		\$ 11.41

Financial Statements - continued

Statement of Operations		Year ended December 31, 2021
Investment Income		
Dividends		\$ 9,939,447
Non-Cash dividends		996,528
Income from Fidelity Central Funds (including \$73,122 from security lending)		81,865
Income before foreign taxes withheld		11,017,840
Less foreign taxes withheld		(1,165,720)
Total income		9,852,120
Expenses	Ć 404.010	
Management fee Transfer agent fees	\$ 424,012 231,280	
Distribution and service plan fees	107,046	
Independent trustees' fees and expenses	1,254	
Interest	579	
Total expenses before reductions	764,171	
Expense reductions	(268)	
Total expenses after reductions		763,903
Net investment income (loss)		9,088,217
Realized and Unrealized Gain (Loss)		7,000,217
Net realized gain (loss) on:		
Investment securities:		
Unaffiliated issuers (net of foreign taxes of \$106,182)	(3,642,693)	
Fidelity Central Funds	(27)	
Foreign currency transactions	56,691	
Futures contracts	1,495,560	
Total net realized gain (loss)		(2,090,469)
Change in net unrealized appreciation (depreciation) on:		(), ()
Investment securities:		
Unaffiliated issuers (net of increase in deferred foreign taxes of \$250,255)	17,298,054	
Assets and liabilities in foreign currencies	9,634	
Futures contracts	230,945	
Total change in net unrealized appreciation (depreciation)		17,538,633
Net gain (loss)		15,448,164
Net increase (decrease) in net assets resulting from operations		\$ 24,536,381

Statement of Changes in Net Assets	Year ended December 31, 2021	Year ended December 31, 2020
Increase (Decrease) in Net Assets		
Operations		
Net investment income (loss)	\$ 9,088,217	\$ 3,185,903
Net realized gain (loss)	(2,090,469)	(697,055)
Change in net unrealized appreciation (depreciation)	17,538,633	23,585,739
Net increase (decrease) in net assets resulting from operations	24,536,381	26,074,587
Distributions to shareholders	(11,831,501)	(3,118,974)
Share transactions — net increase (decrease)	193,467,951	75,799,116
Total increase (decrease) in net assets	206,172,831	98,754,729
Net Assets		
Beginning of period	234,096,140	135,341,411
End of period	\$ 440,268,971	\$ 234,096,140

Financial Highlights

VIP International Index Portfolio Initial Class 2018 A Years ended December 31, 2021 2020 2019 Selected Per-Share Data Net asset value, beginning of period 10.95 10.03 8.45 \$ 10.00 Income from Investment Operations Net investment income (loss) B .20 .27 .28 .15 Net realized and unrealized gain (loss) .56 .87 1.54 (1.60)Total from investment operations .84 1.07 1.81 (1.45) (.30) Distributions from net investment income (.15) (.21)(.10) Distributions from net realized gain (.04)(.02)(.01)Total distributions (.34) (.15) $(.10)^{D}$ (.23)Net asset value, end of period 11.45 10.95 10.03 8.45 Total Return E,F,G 7.72% 10.69% 21.53% (14.47)% Ratios to Average Net Assets H,I .17%^J Expenses before reductions .17% .17% .17% Expenses net of fee waivers, if any .17% .17%^J .17% .17% Expenses net of all reductions .17% .17%^J .17% .17% 2.27%^J Net investment income (loss) 2.38% 2.08% 2.88% Supplemental Data Net assets, end of period (000 omitted) \$ 346,107 \$ 213,113 \$ 125,050 \$ 55,494

Portfolio turnover rate K

103

18%

10%

5%^J

For the period April 17, 2018 (commencement of operations) through December 31, 2018.

Calculated based on average shares outstanding during the period.

Amount represents less than \$.005 per share.

Total distributions per share do not sum due to rounding.

Total returns for periods of less than one year are not annualized.

Total returns do not reflect charges attributable to your insurance company's separate account. Inclusion of these charges would reduce the total returns shown.

Total returns would have been lower if certain expenses had not been reduced during the applicable periods shown.

Fees and expenses of any underlying mutual funds or exchange-traded funds (ETFs) are to included in the Fund's expense ratio. The Fund indirectly bears its proportionate share of these expenses. For additional expense information related to investments in Fidelity Central Funds, please refer to the "Investments in Fidelity Central Funds" note found in the Notes to Financial Statements section of the most recent Annual or Semi-Annual report.

Expense ratios reflect operating expenses of the class. Expenses before reductions do not reflect amounts reimbursed, waived, or reduced through arrangements with the investment adviser, brokerage services, or other offset arrangements, if applicable, and do not represent the amount paid by the class during periods when reimbursements, waivers or reductions occur.

Annualized

K Amount does not include the portfolio activity of any underlying mutual funds or exchange-traded funds (ETFs).

Financial Highlights - continued

VIP International Index Portfolio Service Class

2019 A Years ended December 31, 2021 2020 Selected Per—Share Data Net asset value, beginning of period \$ 10.94 \$10.02 \$ 9.48 Income from Investment Operations Net investment income (loss) B .27 .18 .16 Net realized and unrealized gain (loss) .56 .88 .61 Total from investment operations .83 1.06 .77 (.20) Distributions from net investment income (.29) (.14) (.02)Distributions from net realized gain (.04)(.14) $(.23)^{D}$ Total distributions (.33)\$ 10.02 Net asset value, end of period \$ 11.44 \$ 10.94

Total Return ^{E,F,G}	7.65%	10.60%	8.15%
Ratios to Average Net Assets ^{H,I}			
Expenses before reductions	.27%	.27%	.27% ^J
Expenses net of fee waivers, if any	.27%	.27%	.27% ^J
Expenses net of all reductions	.27%	.27%	.27% ^J
Net investment income (loss)	2.28%	1.98%	2.90% ^J
Supplemental Data			
Net assets, end of period (000 omitted)	\$ 54,755	\$ 5,832	\$ 4,701

10%

4%

Portfolio turnover rate K

For the period April 11, 2019 (commencement of sale of shares) through December 31, 2019.

Calculated based on average shares outstanding during the period.

Amount represents less than \$.005 per share.

Total distributions per share do not sum due to rounding.

Total returns for periods of less than one year are not annualized.

Total returns do not reflect charges attributable to your insurance company's separate account. Inclusion of these charges would reduce the total returns shown.

G Total returns would have been lower if certain expenses had not been reduced during the applicable periods shown.

Fees and expenses of any underlying mutual funds or exchange-traded funds (ETFs) are not included in the Fund's expense ratio. The Fund indirectly bears its proportionate share of these expenses. For additional expense information related to investments in Fidelity Central Funds, please refer to the "Investments in Fidelity Central Funds" note found in the Notes to Financial Statements section of the most recent Annual or Semi-Annual report. Expense ratios reflect operating expenses of the class. Expenses before reductions do not reflect amounts reimbursed, waived, or reduced through arrangements with the investment adviser, brokerage services, or other offset arrangements, if applicable, and do not represent the amount paid by the class during periods when reimbursements, waivers or reductions occur.

Annualized

K Amount does not include the portfolio activity of any underlying mutual funds or exchange-traded funds (ETFs).

VIP International Index Portfolio Service Class 2

Years ended December 31,	2021	2020	2019	2018 ^A
Selected Per—Share Data				
Net asset value, beginning of period	\$ 10.92	\$ 10.02	\$ 8.46	\$ 10.00
Income from Investment Operations				
Net investment income (loss) ^B	.25	.17	.25	.13
Net realized and unrealized gain (loss)	.56	.87	1.53	(1.58)
Total from investment operations	.81	1.04	1.78	(1.45)
Distributions from net investment income	(.28)	(.13)	(.20)	(80.)
Distributions from net realized gain	(.04)	_c	(.02)	(.01)
Total distributions	(.32)	(.14) ^D	(.22)	(.09)
Net asset value, end of period	\$ 11.41	\$ 10.92	\$ 10.02	\$ 8.46
Total Return ^{E,F,G}	7.48%	10.34%	21.16%	(14.55)%
Ratios to Average Net Assets ^{H,I}				
Expenses before reductions	.42%	.42%	.42%	.42% ^J
Expenses net of fee waivers, if any	.42%	.42%	.42%	.42% ^J
Expenses net of all reductions	.42%	.42%	.42%	.42% ^J
Net investment income (loss)	2.13%	1.83%	2.63%	2.02% ^J
Supplemental Data				
Net assets, end of period (000 omitted)	\$ 39,406	\$ 15,151	\$ 5,590	\$ 846
Portfolio turnover rate ^K	18%	10%	4%	5% ^J

For the period April 17, 2018 (commencement of operations) through December 31, 2018.

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Calculated based on average shares outstanding during the period.

Amount represents less than \$.005 per share.

Total distributions per share do not sum due to rounding.

Total returns for periods of less than one year are not annualized.

Total returns do not reflect charges attributable to your insurance company's separate account. Inclusion of these charges would reduce the total returns shown.

G

total returns would have been lower if certain expenses had not been reduced during the applicable periods shown.

Fees and expenses of any underlying mutual funds or exchange-traded funds (EIFs) are not included in the Fund's expense ratio. The Fund indirectly bears its proportionate share of these expenses. For additional expense information related to investments in Fidelity Central Funds, please refer to the "Investments in Fidelity Central Funds, please refer to the "Investments in Fidelity Central Funds, please refer to the amounts reimbursed, waived, or reduced through arrangements with the investment adviser, brokerage services, or other offset arrangements, if applicable, and do not represent the amount paid by the class during periods when reimbursements, waivers or reductions occur. Annualized

Amount does not include the portfolio activity of any underlying mutual funds or exchange-traded funds (ETFs).

Notes to Financial Statements

For the period ended December 31, 2021

1. Organization.

VIP Total Market Index Portfolio, VIP Extended Market Index Portfolio and VIP International Index Portfolio (the Funds) are funds of Variable Insurance Products Fund II (the Trust). Each Fund is authorized to issue an unlimited number of shares. The Trust is registered under the Investment Company Act of 1940, as amended (the 1940 Act), as an open-end management investment company organized as a Massachusetts business trust. Shares of each Fund may only be purchased by insurance companies for the purpose of funding variable annuity or variable life insurance contracts. Each Fund offers the following classes of shares: Initial Class, Service Class and Service Class 2 shares. All classes have equal rights and voting privileges, except for matters affecting a single class.

2. Investments in Fidelity Central Funds.

Funds may invest in Fidelity Central Funds, which are open-end investment companies generally available only to other investment companies and accounts managed by the investment adviser and its affiliates. The Schedule of Investments lists any Fidelity Central Funds held as an investment as of period end, but does not include the underlying holdings of each Fidelity Central Fund. An investing fund indirectly bears its proportionate share of the expenses of the underlying Fidelity Central Funds.

Based on its investment objective, each Fidelity Central Fund may invest or participate in various investment vehicles or strategies that are similar to those of the investing fund. These strategies are consistent with the investment objectives of the investing fund and may involve certain economic risks which may cause a decline in value of each of the Fidelity Central Funds and thus a decline in the value of the investing fund.

Fidelity Central Fund	Investment Manager	Investment Objective	Investment Practices	Expense Ratio ^(a)
Fidelity Money Market Central Funds	Fidelity Management & Research Company LLC (FMR)	Each fund seeks to obtain a high level of current income consistent with the preservation of	Short-term Investments	Less than .005%
		capital and liquidity.		

⁽a) Expenses expressed as a percentage of average net assets and are as of each underlying Central Fund's most recent annual or semi-annual shareholder report.

A complete unaudited list of holdings for each Fidelity Central Fund is available upon request or at the Securities and Exchange Commission website at www.sec.gov. In addition, the financial statements of the Fidelity Central Funds which contain the significant accounting policies (including investment valuation policies) of those funds, and are not covered by the Report of Independent Registered Public Accounting Firm, are available on the Securities and Exchange Commission website or upon request.

3. Significant Accounting Policies.

Each Fund is an investment company and applies the accounting guidance of the Financial Accounting Standards Board (FASB) Accounting Standards Codification Topic 946 Financial Services — Investment Companies. The financial statements have been prepared in conformity with accounting principles generally accepted in the United States of America (GAAP), which require management to make certain estimates and assumptions at the date of the financial statements. Actual results could differ from those estimates. Subsequent events, if any, through the date that the financial statements were issued have been evaluated in the preparation of the financial statements. Each Fund's Schedule of Investments lists any underlying mutual funds or exchange-traded funds (ETFs) but does not include the underlying holdings of these funds. The following summarizes the significant accounting policies of each Fund:

Investment Valuation. Investments are valued as of 4:00 p.m. Eastern time on the last calendar day of the period. The Board of Trustees (the Board) has delegated the day to day responsibility for the valuation of each Fund's investments to the Fair Value Committee (the Committee) established by each Fund's investment adviser. In accordance with valuation policies and procedures approved by the Board, each Fund attempts to obtain prices from one or more third party pricing vendors or brokers to value its investments. When current market prices, quotations or currency exchange rates are not readily available or reliable, investments will be fair valued in good faith by the Committee, in accordance with procedures adopted by the Board. Factors used in determining fair value vary by investment type and may include market or investment specific events. The frequency with which these procedures are used cannot be predicted and they may be utilized to a significant extent. The Committee oversees each Fund's valuation policies and procedures and reports to the Board on the Committee's activities and fair value determinations. The Board monitors the appropriateness of the procedures used in valuing each Fund's investments and ratifies the fair value determinations of the Committee.

Each Fund categorizes the inputs to valuation techniques used to value its investments into a disclosure hierarchy consisting of three levels as shown below:

- Level 1 quoted prices in active markets for identical investments
- Level 2 other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, etc.)
- Level 3 unobservable inputs (including the Fund's own assumptions based on the best information available)

Valuation techniques used to value each Fund's investments by major category are as follows:

Equity securities, including restricted securities, for which market quotations are readily available, are valued at the last reported sale price or official closing price as reported by a third party pricing vendor on the primary market or exchange on which they are traded and are categorized as Level 1 in the hierarchy. In the event there were no sales during the day or closing prices are not available, securities are valued at the last quoted bid price or may be valued using the last available price and are generally categorized as Level 2 in the hierarchy. For foreign equity securities, when market or security specific events arise, comparisons to the valuation of American Depositary Receipts (ADRs), futures contracts, Exchange-Traded Funds (ETFs) and certain indexes as well as quoted prices for similar securities may be used and would be categorized as Level 2 in the hierarchy. For equity securities, including restricted securities, where observable inputs are limited, assumptions about market activity and risk are used and these securities may be categorized as Level 3 in the hierarchy.

Futures contracts are valued at the settlement price established each day by the board of trade or exchange on which they are traded and are categorized as Level 1 in the hierarchy. Investments in open-end mutual funds, including the Fidelity Central Funds, are valued at their closing net asset value (NAV) each business day and are categorized as Level 1 in the hierarchy.

Changes in valuation techniques may result in transfers in or out of an assigned level within the disclosure hierarchy. The aggregate value of investments by input level as of December 31, 2021 is included at the end of each Fund's Schedule of Investments.

Foreign Currency. Certain Funds may use foreign currency contracts to facilitate transactions in foreign-denominated securities. Gains and losses from these transactions may arise from changes in the value of the foreign currency or if the counterparties do not perform under the contracts' terms.

Foreign-denominated assets, including investment securities, and liabilities are translated into U.S. dollars at the exchange rates at period end. Purchases and sales of investment securities, income and dividends received, and expenses denominated in foreign currencies are translated into U.S. dollars at the exchange rate in effect on the transaction date.

The effects of exchange rate fluctuations on investments are included with the net realized and unrealized gain (loss) on investment securities. Other foreign currency transactions resulting in realized and unrealized gain (loss) are disclosed separately.

Investment Transactions and Income. For financial reporting purposes, the Funds' investment holdings and NAV include trades executed through the end of the last business day of the period. The NAV per share for processing shareholder transactions is calculated as of the close of business of the New York Stock Exchange (NYSE), normally 4:00 p.m. Eastern time and includes trades executed through the end of the prior business day. Gains and losses on securities sold are determined on the basis of identified cost and for certain Funds include proceeds received from litigation. Commissions paid to certain brokers with whom the investment adviser, or its affiliates, places trades on behalf of a fund include an amount in addition to trade execution, which may be rebated back to a fund. Any such rebates are included in net realized gain (loss) on investments in the Statement of Operations. Dividend income is recorded on the ex-dividend date, except for certain dividends from foreign securities where the ex-dividend date may have passed, which are recorded as soon as the Funds are informed of the ex-dividend date. Non-cash dividends included in dividend income, if any, are recorded at the fair market value of the securities received. Income and capital gain distributions from Fidelity Central Funds, if any, are recorded on the ex-dividend date. Certain distributions received by the Funds represent a return of capital or capital gain. The Funds determine the components of these distributions subsequent to the ex-dividend date, based upon receipt of tax filings or other correspondence relating to the underlying investment. These distributions are recorded as a reduction of cost of investments and/or as a realized gain. Interest income is accrued as earned and includes coupon interest and amortization of premium and accretion of discount on debt securities as applicable. Investment income is recorded net of foreign taxes withheld where recovery of such taxes is uncertain. Funds may file withholding tax reclaims in certain

Class Allocations and Expenses. Investment income, realized and unrealized capital gains and losses, common expenses of a fund, and certain fund-level expense reductions, if any, are allocated daily on a pro-rata basis to each class based on the relative net assets of each class to the total net assets of a fund. Each class differs with respect to transfer agent and distribution and service plan fees incurred, as applicable. Certain expense reductions may also differ by class, if applicable. For the reporting period, the allocated portion of income and expenses to each class as a percent of its average net assets may vary due to the timing of recording these transactions in relation to fluctuating net assets of the classes. Expenses directly attributable to a fund are charged to that fund. Expenses attributable to more than one fund are allocated among the respective funds on the basis of relative net assets or other appropriate methods. Expenses included in the accompanying financial statements reflect the expenses of that fund and do not include any expenses associated with any underlying mutual funds or exchange-traded funds. Although not included in a fund's expenses, a fund indirectly bears its proportionate share of these expenses through the net asset value of each underlying mutual fund or exchange-traded fund. Expense estimates are accrued in the period to which they relate and adjustments are made when actual amounts are known.

Income Tax Information and Distributions to Shareholders. Each year, each Fund intends to qualify as a regulated investment company under Subchapter M of the Internal Revenue Code, including distributing substantially all of its taxable income and realized gains. As a result, no provision for U.S. Federal income taxes is required. As of December 31, 2021, each Fund did not have any unrecognized tax benefits in the financial statements; nor is each Fund aware of any tax positions for which it is reasonably possible that the total amounts of unrecognized tax benefits will significantly change in the next twelve months. Each Fund files a U.S. federal tax return, in addition to state and local tax returns as required. Each Fund's federal income tax returns are subject to examination by the Internal Revenue Service (IRS) for a period of three fiscal years after they are filed. State and local tax returns may be subject to examination for an additional fiscal year depending on the jurisdiction. Foreign taxes are provided for based on each Fund's understanding of the tax rules and rates that exist in the foreign markets in which it invests. VIP International Index Portfolio is subject to a tax imposed on capital gains by certain countries in which it invests. An estimated deferred tax liability for net unrealized appreciation on the applicable securities is included in Other payables and accrued expenses on each applicable Fund's Statement of Assets & Liabilities.

Distributions are declared and recorded on the ex-dividend date. Income and capital gain distributions are declared separately for each class. Income and capital gain distributions are determined in accordance with income tax regulations, which may differ from GAAP.

Capital accounts within the financial statements are adjusted for permanent book-tax differences. These adjustments have no impact on net assets or the results of operations. Capital accounts are not adjusted for temporary book-tax differences which will reverse in a subsequent period.

Book-tax differences are primarily due to futures contracts, foreign currency transactions, certain foreign taxes, certain deemed distributions, passive foreign investment companies (PFIC), partnerships, capital loss carryforwards and losses deferred due to wash sales and excise tax regulations.

Notes to Financial Statements - continued

As of period end, the cost and unrealized appreciation (depreciation) in securities, and derivatives if applicable, for federal income tax purposes were as follows for each Fund:

	Tax cost	Gross unrealized appreciation	Gross unrealized depreciation	Net unrealized appreciation (depreciation)
VIP Total Market Index Portfolio	\$438,585,373	\$164,559,878	\$ (17,107,242)	\$147,452,636
VIP Extended Market Index Portfolio	164,542,316	47,176,126	(14,367,269)	32,808,857
VIP International Index Portfolio	395,515,076	74,690,968	(31,856,715)	42,834,253

The tax-based components of distributable earnings as of period end were as follows for each Fund:

			Net unrealized appreciation (depreciation) on	
	Undistributed ordinary income	Undistributed long-term capital gain	securities and other investments	
VIP Total Market Index Portfolio	\$212,328	\$643,134	\$147,452,636	
VIP Extended Market Index Portfolio	172,437	550,439	32,808,854	
VIP International Index Portfolio	_	_	42 844 077	

VIP International Index Portfolio intends to elect to defer to its next fiscal year \$115,511 of ordinary losses recognized during the period November 1, 2021 to December 31, 2021.

VIP International Index Portfolio intends to elect to defer to its next fiscal year \$44,341 of capital losses recognized during the period November 1, 2021 to December 31, 2021.

The tax character of distributions paid was as follows:

December 31, 2021			
	Ordinary Income	Long-term Capital Gains	Total
VIP Total Market Index Portfolio	\$ 6,591,064	\$1,961,238	\$ 8,552,302
VIP Extended Market Index Portfolio	6,401,001	5,615,252	12,016,253
VIP International Index Portfolio	11,605,711	225,790	11,831,501
December 31, 2020			
	Ordinary Income	Long-term Capital Gains	Total
VIP Total Market Index Portfolio	\$3,270,770	\$201,353	\$3,472,123
VIP Extended Market Index Portfolio	1,225,615	-	1,225,615
VIP International Index Portfolio	3,090,779	28,195	3,118,974

Restricted Securities (including Private Placements). Funds may invest in securities that are subject to legal or contractual restrictions on resale. These securities generally may be resold in transactions exempt from registration or to the public if the securities are registered. Disposal of these securities may involve time-consuming negotiations and expense, and prompt sale at an acceptable price may be difficult. Information regarding restricted securities held at period end is included at the end of the Schedule of Investments, if applicable.

4. Derivative Instruments.

Risk Exposures and the Use of Derivative Instruments. The Funds' investment objective allows the Funds to enter into various types of derivative contracts, including futures contracts. Derivatives are investments whose value is primarily derived from underlying assets, indices or reference rates and may be transacted on an exchange or over-the-counter (OTC). Derivatives may involve a future commitment to buy or sell a specified asset based on specified terms, to exchange future cash flows at periodic intervals based on a notional principal amount, or for one party to make one or more payments upon the occurrence of specified events in exchange for periodic payments from the other party.

The Funds used derivatives to increase returns and to manage exposure to certain risks as defined below. The success of any strategy involving derivatives depends on analysis of numerous economic factors, and if the strategies for investment do not work as intended, the Funds may not achieve their objectives.

The Funds' use of derivatives increased or decreased their exposure to the following risk:

Equity Risk Equity risk relates to the fluctuations in the value of financial instruments as a result of changes in market prices (other than those arising from interest rate risk or foreign exchange risk), whether caused by factors specific to an individual investment, its issuer, or all factors affecting all instruments traded in a market segment.

The Funds are also exposed to additional risks from investing in derivatives, such as liquidity risk and counterparty credit risk. Liquidity risk is the risk that the Funds will be unable to close out the derivative in the open market in a timely manner. Counterparty credit risk is the risk that the counterparty will not be able to fulfill its obligation to the Funds. Counterparty credit risk related to exchange-traded futures contracts may be mitigated by the protection provided by the exchange on which they trade.

Investing in derivatives may involve greater risks than investing in the underlying assets directly and, to varying degrees, may involve risk of loss in excess of any initial investment and collateral received and amounts recognized in the Statement of Assets and Liabilities. In addition, there may be the risk that the change in value of the derivative contract does not correspond to the change in value of the underlying instrument.

Futures Contracts. A futures contract is an agreement between two parties to buy or sell a specified underlying instrument for a fixed price at a specified future date. The Funds used futures contracts to manage their exposure to the stock market.

Upon entering into a futures contract, a fund is required to deposit either cash or securities (initial margin) with a clearing broker in an amount equal to a certain percentage of the face value of the contract. Futures contracts are marked-to-market daily and subsequent daily payments (variation margin) are made or received by a fund depending on the daily fluctuations in the value of the futures contracts and are recorded as unrealized appreciation or (depreciation). This receivable and/or payable, if any, is included in daily variation margin on futures contracts in the Statement of Assets and Liabilities. Realized gain or (loss) is recorded upon the expiration or closing of a futures contract. The net realized gain (loss) and change in net unrealized appreciation (depreciation) on futures contracts during the period is presented in the Statement of Operations.

Any open futures contracts at period end are presented in the Schedule of Investments under the caption "Futures Contracts". The notional amount at value reflects each contract's exposure to the underlying instrument or index at period end and is representative of volume of activity during the period for VIP Total Market Index Portfolio and VIP Extended Market Index Portfolio. Cash deposited to meet initial margin requirements is presented as segregated cash with brokers for derivative instruments in the Statement of Assets and Liabilities.

5. Purchases and Sales of Investments.

Purchases and sales of securities, other than short-term securities and in-kind transactions, as applicable, are noted in the table below.

	Purchases (\$)	Sales (\$)
VIP Total Market Index Portfolio	237,155,647	14,492,187
VIP Extended Market Index Portfolio	97,564,912	46,159,870
VIP International Index Portfolio	244,754,769	65,833,011

6. Fees and Other Transactions with Affiliates.

Management Fee and Expense Contract. Fidelity Management & Research Company LLC (the investment adviser) and its affiliates provide the Funds with investment management related services for which the Funds pay a monthly management fee. The management fee is based on an annual rate of .06%, .07% and .11% of VIP Total Market Index Portfolio's, VIP Extended Market Index Portfolio's and VIP International Index Portfolio's average net assets, respectively. Under the management contract, the investment adviser pays all other fund-level expenses, except the compensation of the independent Trustees and certain miscellaneous expenses such as proxy and shareholder meeting expenses.

In addition, under the expense contract, the investment adviser pays class-level expenses as necessary so that the total expenses do not exceed certain amounts of each class' average net assets on an annual basis with certain exceptions, as noted in the following table:

	Initial Class	Service Class	Service Class 2
VIP Total Market Index Portfolio	.12%	.22%	.37%
VIP Extended Market Index Portfolio	.13%	.23%	.38%
VIP International Index Portfolio	17%	27%	42%

Sub-Adviser. Geode Capital Management, LLC (Geode), serves as sub-adviser for the Fund. Geode provides discretionary investment advisory services to the Fund and is paid by the investment adviser for providing these services.

Distribution and Service Plan Fees. In accordance with Rule 12b-1 of the 1940 Act, the Funds have adopted separate 12b-1 Plans for each Service Class of shares. Each Service Class pays Fidelity Distributors Company LLC (FDC), an affiliate of the investment adviser, a service fee. For the period, the service fee is based on an annual rate of .10% of Service Class' average net assets and .25% of Service Class 2's average net assets.

For the period, total fees, all of which were reallowed to insurance companies for the distribution of shares and providing shareholder support services were as follows:

	Service Class	Service Class 2	Total
VIP Total Market Index Portfolio	\$ 391	\$20,211	\$ 20,602
VIP Extended Market Index Portfolio	21,389	14,939	36,328
VIP International Index Portfolio	42,406	64,640	107,046

Transfer Agent Fees. Fidelity Investments Institutional Operations Company LLC (FIIOC), an affiliate of the investment adviser, is the transfer, dividend disbursing and shareholder servicing agent for each class of the Funds. For each Fund, FIIOC receives asset-based fees based on each class's average net assets for transfer agent services, typesetting, and printing and mailing of shareholder reports, excluding mailing of proxy statements, equal to an annual rate of .06% of average net assets. Under the expense contract, each class of each Fund pays a portion of the transfer agent fees equal to an annual rate of .06% of class-level average net assets. For the period, the total transfer agent fees paid by each applicable class were as follows:

Notes to Financial Statements - continued

	Amount
VIP Total Market Index Portfolio	
Initial Class	\$262,059
Service Class	235
Service Class 2	4,851
	\$267,145
mer all the bank to the	<u> </u>
VIP Extended Market Index Portfolio	
Initial Class	\$ 91,250
Service Class	12,833
Service Class 2	3,585
	\$107,668
VIP International Index Portfolio	
	¢100 222
Initial Class	\$190,322
Service Class	25,444
Service Class 2	15,514
	\$231,280

Interfund Lending Program. Pursuant to an Exemptive Order issued by the Securities and Exchange Commission (the SEC), each Fund, along with other registered investment companies having management contracts with Fidelity Management & Research Company LLC (FMR), or other affiliated entities of FMR, may participate in an interfund lending program. This program provides an alternative credit facility allowing each Fund to borrow from, or lend money to, other participating affiliated funds. At period end, VIP International Index Portfolio had no interfund loans outstanding. Activity in this program during the period for which loans were outstanding was as follows:

			Weighted	
	Borrower or	Average Loan	Average	Interest
	Lender	Balance	Interest Rate	Expense
VIP International Index Portfolio	Borrower	\$24,398,000	.29%	\$579

Interfund Trades. Funds may purchase from or sell securities to other Fidelity Funds under procedures adopted by the Board. The procedures have been designed to ensure these interfund trades are executed in accordance with Rule 17a-7 of the 1940 Act. Any interfund trades are included within the respective purchases and sales amounts shown in the Purchases and Sales of Investments note. During the period there were no interfund trades.

7. Committed Line of Credit.

Certain Funds participate with other funds managed by the investment adviser or an affiliate in a \$4.25 billion credit facility (the "line of credit") to be utilized for temporary or emergency purposes to fund shareholder redemptions or for other short-term liquidity purposes. The commitment fees on the pro-rata portion of the line of credit are borne by the investment adviser. During the period, there were no borrowings on this line of credit.

8. Security Lending.

Funds lend portfolio securities from time to time in order to earn additional income. Lending agents are used, including National Financial Services (NFS), an affiliate of the investment adviser. Pursuant to a securities lending agreement, NFS will receive a fee, which is capped at 9.9% of a fund's daily lending revenue, for its services as lending agent. A fund may lend securities to certain qualified borrowers, including NFS. On the settlement date of the loan, a fund receives collateral (in the form of U.S. Treasury obligations, letters of credit and/or cash) against the loaned securities and maintains collateral in an amount not less than 100% of the market value of the loaned securities during the period of the loan. The market value of the loaned securities is determined at the close of business of a fund and any additional required collateral is delivered to a fund on the next business day. A fund or borrower may terminate the loan at any time, and if the borrower defaults on its obligation to return the securities loaned because of insolvency or other reasons, a fund may apply collateral received from the borrower against the obligation. A fund may experience delays and costs in recovering the securities loaned. Any cash collateral received is invested in the Fidelity Securities Lending Cash Central Fund. Any loaned securities are identified as such in the Schedule of Investments, and the value of loaned securities and cash collateral at period end, as applicable, are presented in the Statement of Assets and Liabilities. Security lending income represents the income earned on investing cash collateral, less rebates paid to borrowers and any lending agent fees associated with the loan, plus any premium payments received for lending certain types of securities. Security lending income is presented in the Statement of Operations as a component of income from Fidelity Central Funds. Affiliated security lending activity, if any, was as follows:

	Total Security Lending Fees Paid to NFS	Security Lending Income From Securities Loaned to NFS	Value of Securities Loaned to NFS at Period End
VIP Total Market Index Portfolio	\$ 986	\$163	\$35,470
VIP Extended Market Index Portfolio	\$3,354	\$522	\$37,775
VIP International Index Portfolio	\$5,164	\$ 13	\$ 3,440

9. Expense Reductions.

Through arrangements with each applicable Fund's custodian, credits realized as a result of certain uninvested cash balances were used to reduce each applicable Fund's or class' expenses. All of the applicable expense reductions are noted in the table below.

	Custodian credits
VIP Total Market Index Portfolio	\$ 12
VIP Extended Market Index Portfolio	23
VIP International Index Portfolio	268

10. Distributions to Shareholders.

Distributions to shareholders of each class were as follows:

	Year ended December 31, 2021	Year ended December 31, 2020
VIP Total Market Index Portfolio		
Distributions to shareholders		
Initial Class	\$ 8,379,105	\$3,420,555
Service Class	6,012	4,196
Service Class 2	167,185	47,372
Total	\$ 8,552,302	\$3,472,123
VIP Extended Market Index Portfolio		
Distributions to shareholders		
Initial Class	\$10,126,103	\$ 981,202
Service Class	1,456,112	194,735
Service Class 2	434,038	49,678
Total	\$12,016,253	\$1,225,615
VIP International Index Portfolio		
Distributions to shareholders		
Initial Class	\$ 9,498,100	\$2,868,424
Service Class	1,368,737	73,465
Service Class 2	964,664	177,085
Total	\$11,831,501	\$3,118,974
		

11. Share Transactions.

Transactions for each class of shares were as follows and may contain in-kind transactions:

	Shares Year ended December 31, 2021	Shares Year ended December 31, 2020	Dollars Year ended December 31, 2021	Dollars Year ended December 31, 2020
VIP Total Market Index Portfolio				
Initial Class				
Shares sold	16,107,339	7,003,331	\$ 251,542,725	\$ 81,892,170
Reinvestment of distributions	499,913	242,260	8,371,105	3,343,355
Shares redeemed	(2,322,433)	(3,454,340)	(38,259,250)	(37,598,408)
Net increase (decrease)	14,284,819	3,791,251	\$ 221,654,580	\$ 47,637,117
Service Class				
Shares sold	256	15,270	\$ 4,109	\$ 170,476
Reinvestment of distributions	235	179	3,922	2,500
Shares redeemed	(1,337)	(123)	(22,705)	(1,429)
Net increase (decrease)	(846)	15,326	\$ (14,674)	\$ 171,547
Service Class 2				
Shares sold	584,607	240,190	\$ 9,347,805	\$ 2,938,844
Reinvestment of distributions	9,397	2,154	157,391	29,871

Notes to Financial Statements - continued

	Shares Year ended December 31, 2021	Shares Year ended December 31, 2020	Dollars Year ended December 31, 2021	Dollars Year ended December 31, 2020
Shares redeemed	(130,263)	(79,108)	(2,079,811)	(948,711)
Net increase (decrease)	<u>463,741</u>	163,236	\$ 7,425,385	\$ 2,020,004
VIP Extended Market Index Portfolio Initial Class Shares sold	5,862,146	3,673,733	\$ 84,604,654	\$ 39,163,562
Reinvestment of distributions	740,754	73,930	10,126,103	925,602
Shares redeemed	(2,868,856)	(2,869,688)	(42,270,166)	(28,268,407)
Net increase (decrease)	3,734,044	877,975	\$ 52,460,591	\$ 11,820,757
Service Class				
Shares sold	585,531	1,470,388	\$ 8,448,733	\$ 16,014,592
Reinvestment of distributions	106,016	15,473	1,447,118	193,414
Shares redeemed Net increase (decrease)	<u>(495,757)</u> 195,790	<u>(231,137)</u> 1,254,724	(7,092,707) \$ 2,803,144	(2,412,341) \$ 13,795,665
Service Class 2	= 173,770	1,234,724	3 2,003,144	3 10,775,005
Shares sold	305,309	330,040	\$ 4,463,939	\$ 3,591,483
Reinvestment of distributions	28,848	2,934	393,782	36,678
Shares redeemed	(209,643)	(51,415)	(3,045,816)	(567,412)
Net increase (decrease)	124,514	281,559	\$ 1,811,905	\$ 3,060,749
VIP International Index Portfolio Initial Class				
Shares sold	17,235,095	9,024,471	\$ 197,206,493	\$ 86,701,614
Reinvestment of distributions Shares redeemed	844,990 (7,314,839)	245,068 (2,277,674)	9,443,500 (85,185,022)	2,657,025 (21,956,156)
Net increase (decrease)	10,765,246	6,991,865	\$ 121,464,971	\$ 67,402,483
Service Class			4 121,101,771	= 07,102,100
Shares sold	4,870,837	292,216	\$ 55,197,048	\$ 2,655,479
Reinvestment of distributions	122,419	6,641	1,365,276	71,978
Shares redeemed	(741,353)	(235,172)	(8,537,763)	(2,191,902)
Net increase (decrease)	4,251,903	63,685	\$ 48,024,561	\$ 535,555
Service Class 2				
Shares sold	2,339,068	1,175,435	\$ 27,165,655	\$ 11,042,423
Reinvestment of distributions Shares redeemed	86,460 (359,378)	15,625	962,387	169,123 (3,350,468)
Net increase (decrease)	2,066,150	(362,375) 828,685	(4,149,623) \$ 23,978,419	\$ 7,861,078

12. Other.

A fund's organizational documents provide former and current trustees and officers with a limited indemnification against liabilities arising in connection with the performance of their duties to the fund. In the normal course of business, a fund may also enter into contracts that provide general indemnifications. A fund's maximum exposure under these arrangements is unknown as this would be dependent on future claims that may be made against a fund. The risk of material loss from such claims is considered remote.

At the end of the period, the investment adviser or its affiliates were owners of record of more than 10% and certain otherwise unaffiliated shareholders each were owners of record of more than 10% of the outstanding shares as follows:

Fund	Affiliated %	Number of Unaffiliated Shareholders	Unaffiliated Shareholders %
VIP Extended Market Index Portfolio	78%	1	12%
VIP International Index Portfolio	58%	2	37%
VIP Total Market Index Portfolio	90%	_	_

13. Coronavirus (COVID-19) Pandemic.

An outbreak of COVID-19 first detected in China during December 2019 has since spread globally and was declared a pandemic by the World Health Organization during March 2020. Developments that disrupt global economies and financial markets, such as the COVID-19 pandemic, may magnify factors that affect the Funds' performance.

Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Variable Insurance Products Fund II and Shareholders of VIP Total Market Index Portfolio, VIP Extended Market Index Portfolio, and VIP International Index Portfolio:

Opinion on the Financial Statements and Financial Highlights

We have audited the accompanying statements of assets and liabilities of VIP Total Market Index Portfolio, VIP Extended Market Index Portfolio, and VIP International Index Portfolio (the "Funds"), each a fund of Variable Insurance Products Fund II, including the schedules of investments, as of December 31, 2021, the related statements of operations for the year then ended, the statements of changes in net assets for each of the two years in the period then ended, the financial highlights for each of the three years in the period then ended and for the period from April 17, 2018 (commencement of operations) through December 31, 2018, and the results of their operations for the year then ended, the changes in their net assets for each of the two years in the period then ended, and the financial highlights for each of the three years in the period then ended and for the period from April 17, 2018 (commencement of operations) through December 31, 2018 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

These financial statements and financial highlights are the responsibility of the Funds' management. Our responsibility is to express an opinion on the Funds' financial statements and financial highlights based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Funds in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements and financial highlights are free of material misstatement, whether due to error or fraud. The Funds are not required to have, nor were we engaged to perform, an audit of their internal control over financial reporting. As part of our audits we are required to obtain an understanding of internal control over financial reporting but not for the purpose of expressing an opinion on the effectiveness of the Funds' internal control over financial reporting. Accordingly, we express no such opinion.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements and financial highlights, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements and financial highlights. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements and financial highlights. Our procedures included confirmation of securities owned as of December 31, 2021, by correspondence with the custodian and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/ Deloitte & Touche LLP Boston, Massachusetts February 16, 2022

We have served as the auditor of one or more of the Fidelity investment companies since 1999.

Trustees and Officers

The Trustees, Members of the Advisory Board (if any), and officers of the trust and funds, as applicable, are listed below. The Board of Trustees governs each fund and is responsible for protecting the interests of shareholders. The Trustees are experienced executives who meet periodically throughout the year to oversee each fund's activities, review contractual arrangements with companies that provide services to each fund, oversee management of the risks associated with such activities and contractual arrangements, and review each fund's performance. Each of the Trustees oversees 314 funds.

The Trustees hold office without limit in time except that (a) any Trustee may resign; (b) any Trustee may be removed by written instrument, signed by at least two-thirds of the number of Trustees prior to such removal; (c) any Trustee who requests to be retired or who has become incapacitated by illness or injury may be retired by written instrument signed by a majority of the other Trustees; and (d) any Trustee may be removed at any special meeting of shareholders by a two-thirds vote of the outstanding voting securities of the trust. Each Trustee who is not an interested person (as defined in the 1940 Act) of the trust and the funds is referred to herein as an Independent Trustee. Each Independent Trustee shall retire not later than the last day of the calendar year in which his or her 75th birthday occurs. The Independent Trustees may waive this mandatory retirement age policy with respect to individual Trustees. Officers and Advisory Board Members hold office without limit in time, except that any officer or Advisory Board Member may resign or may be removed by a vote of a majority of the Trustees at any regular meeting or any special meeting of the Trustees. Except as indicated, each individual has held the office shown or other offices in the same company for the past five years.

Each fund's Statement of Additional Information (SAI) includes more information about the Trustees. To request a free copy, call Fidelity at 1-877-208-0098.

Experience, Skills, Attributes, and Qualifications of the Trustees. The Governance and Nominating Committee has adopted a statement of policy that describes the experience, qualifications, attributes, and skills that are necessary and desirable for potential Independent Trustee candidates (Statement of Policy). The Board believes that each Trustee satisfied at the time he or she was initially elected or appointed a Trustee, and continues to satisfy, the standards contemplated by the Statement of Policy. The Governance and Nominating Committee also engages professional search firms to help identify potential Independent Trustee candidates who have the experience, qualifications, attributes, and skills consistent with the Statement of Policy. From time to time, additional criteria based on the composition and skills of the current Independent Trustees, as well as experience or skills that may be appropriate in light of future changes to board composition, business conditions, and regulatory or other developments, have also been considered by the professional search firms and the Governance and Nominating Committee. In addition, the Board takes into account the Trustees' commitment and participation in Board and committee meetings, as well as their leadership of standing and ad hoc committees throughout their tenure.

In determining that a particular Trustee was and continues to be qualified to serve as a Trustee, the Board has considered a variety of criteria, none of which, in isolation, was controlling. The Board believes that, collectively, the Trustees have balanced and diverse experience, qualifications, attributes, and skills, which allow the Board to operate effectively in governing each fund and protecting the interests of shareholders. Information about the specific experience, skills, attributes, and qualifications of each Trustee, which in each case led to the Board's conclusion that the Trustee should serve (or continue to serve) as a trustee of the funds, is provided below.

Board Structure and Oversight Function. Robert A. Lawrence is an interested person and currently serves as Acting Chairman. The Trustees have determined that an interested Chairman is appropriate and benefits shareholders because an interested Chairman has a personal and professional stake in the quality and continuity of services provided to the funds. Independent Trustees exercise their informed business judgment to appoint an individual of their choosing to serve as Chairman, regardless of whether the Trustee happens to be independent or a member of management. The Independent Trustees have determined that they can act independently and effectively without having an Independent Trustee serve as Chairman and that a key structural component for assuring that they are in a position to do so is for the Independent Trustees to constitute a substantial majority for the Board. The Independent Trustees also regularly meet in executive session. David M. Thomas serves as Lead Independent Trustee and as such (i) acts as a liaison between the Independent Trustees and management with respect to matters important to the Independent Trustees and (ii) with management prepares agendas for Board meetings.

Fidelity® funds are overseen by different Boards of Trustees. The funds' Board oversees Fidelity's high income and certain equity funds, and other Boards oversee Fidelity's investment-grade bond, money market, asset allocation, and other equity funds. The asset allocation funds may invest in Fidelity® funds overseen by the funds' Board. The use of separate Boards, each with its own committee structure, allows the Trustees of each group of Fidelity® funds to focus on the unique issues of the funds they oversee, including common research, investment, and operational issues. On occasion, the separate Boards establish joint committees to address issues of overlapping consequences for the Fidelity® funds overseen by each Board.

The Trustees operate using a system of committees to facilitate the timely and efficient consideration of all matters of importance to the Trustees, each fund, and fund shareholders and to facilitate compliance with legal and regulatory requirements and oversight of the funds' activities and associated risks. The Board, acting through its committees, has charged FMR and its affiliates with (i) identifying events or circumstances the occurrence of which could have demonstrably adverse effects on the funds' business and/or reputation; (ii) implementing processes and controls to lessen the possibility that such events or circumstances occur or to mitigate the effects of such events or circumstances if they do occur; and (iii) creating and maintaining a system designed to evaluate continuously business and market conditions in order to facilitate the identification and implementation processes described in (i) and (ii) above. Because the day-to-day operations and activities of the funds are carried out by or through FMR, its affiliates, and other service providers, the funds' exposure to risks is mitigated but not eliminated by the processes overseen by the Trustees. While each of the Board's committees has responsibility for overseeing different aspects of the funds' activities, oversight is exercised primarily through the Operations, Audit, and Compliance Committees. Appropriate personnel, including but not limited to the funds' Chief Compliance Officer (CCO), FMR's internal auditor, the independent accountants, the funds' Treasurer and portfolio management personnel, make periodic reports to the Board's committees, as appropriate, including an annual review of Fidelity's risk management program for the Fidelity'® funds. The responsibilities of each standing committee, including their oversight responsibilities are described further under "Standing Committees of the Trustees."

Interested Trustees*:

Correspondence intended for a Trustee who is an interested person may be sent to Fidelity Investments, 245 Summer Street, Boston, Massachusetts 02210.

Trustees and Officers - continued

Name, Year of Birth; Principal Occupations and Other Relevant Experience+

Bettina Doulton (1964)

Year of Election or Appointment: 2020

Trustee

Ms. Doulton also serves as Trustee of other Fidelity® funds. Prior to her retirement, Ms. Doulton served in a variety of positions at Fidelity Investments, including as a managing director of research (2006-2007), portfolio manager to certain Fidelity® funds (1993-2005), equity analyst and portfolio assistant (1990-1993), and research assistant (1987-1990). Ms. Doulton currently owns and operates Phi Builders + Architects and Cellardoor Winery. Previously, Ms. Doulton served as a member of the Board of Brown Capital Management, LLC (2014-2018).

Robert A. Lawrence (1952)

Year of Election or Appointment: 2020

Trustee

Acting Chairman of the Board of Trustees

Mr. Lawrence also serves as Trustee of other funds. Previously, Mr. Lawrence served as a Member of the Advisory Board of certain funds. Prior to his retirement in 2008, Mr. Lawrence served as Vice President of certain Fidelity® funds (2006-2008), Senior Vice President, Head of High Income Division of Fidelity Management & Research Company (investment adviser firm, 2006-2008), and President of Fidelity Strategic Investments (investment adviser firm, 2002-2005).

- * Determined to be an "Interested Trustee" by virtue of, among other things, his or her affiliation with the trust or various entities under common control with FMR.
- + The information includes the Trustee's principal occupation during the last five years and other information relating to the experience, attributes, and skills relevant to the Trustee's qualifications to serve as a Trustee, which led to the conclusion that the Trustee should serve as a Trustee for each fund.

Independent Trustees:

Correspondence intended for an Independent Trustee may be sent to Fidelity Investments, P.O. Box 55235, Boston, Massachusetts 02205-5235.

Name, Year of Birth; Principal Occupations and Other Relevant Experience+

Thomas P. Bostick (1956)

Year of Election or Appointment: 2021

Trustee

Lieutenant General Bostick also serves as Trustee of other Fidelity® funds. Prior to his retirement, General Bostick (United States Army, Retired) held a variety of positions within the U.S. Army, including Commanding General and Chief of Engineers, U.S. Army Corps of Engineers (2012-2016) and Deputy Chief of Staff and Director of Human Resources, U.S. Army (2009-2012). General Bostick currently serves as a member of the Board and Finance and Governance Committees of CSX Corporation (transportation, 2020-present) and a member of the Board and Corporate Governance and Nominating Committee of Permar-Fix Environmental Services, Inc. (nuclear waste management, 2020-present). General Bostick serves as Chief Executive Officer of Bostick Global Strategies, LLC (consulting, 2016-present) and Managing Partner, Sustainability, of Ridge-Lane Limited Partners (strategic advisory and venture development, 2016-present). Previously, General Bostick served as a Member of the Advisory Board of certain Fidelity® funds (2021), President, Intrexon Bioengineering (2018-2020) and Chief Operating Officer (2017-2020) and Senior Vice President of the Environment Sector (2016-2017) of Intrexon Corporation (biopharmaceutical company).

Dennis J. Dirks (1948)

Year of Election or Appointment: 2005

Trustee

Mr. Dirks also serves as Trustee of other Fidelity® funds. Prior to his retirement in May 2003, Mr. Dirks served as Chief Operating Officer and as a member of the Board of The Depository Trust & Clearing Corporation (financial markets infrastructure), President, Chief Operating Officer and a member of the Board of The Depository Trust Company (DTC), President and a member of the Board of the National Securities Clearing Corporation (NSCC), Chief Executive Officer and a member of the Board of the Board of the Mortgage-Backed Securities Clearing Corporation. Mr. Dirks currently serves as a member of the Finance Committee (2016-present) and Board (2017-present) and is Treasurer (2018-present) of the Asolo Repertory Theatre.

Donald F. Donahue (1950)

Year of Election or Appointment: 2018

Trustee

Mr. Donahue also serves as Trustee of other Fidelity® funds. Mr. Donahue serves as President and Chief Executive Officer of Miranda Partners, LLC (risk consulting for the financial services industry, 2012-present). Previously, Mr. Donahue served as Chief Executive Officer (2006-2012), Chief Operating Officer (2003-2006) and Managing Director, Customer Marketing and Development (1999-2003) of The Depository Trust & Clearing Corporation (financial markets infrastructure). Mr. Donahue currently serves as a member (2007-present) and Co-Chairman (2016-present) of the Board of United Way of New York and a member of the Board of NYC Leadership Academy (2012-present). Mr. Donahue previously served as a member of the Advisory Board of certain Fidelity® funds (2015-2018).

Vicki L. Fuller (1957)

Year of Election or Appointment: 2020

Trustee

Ms. Fuller also serves as Trustee of other Fidelity® funds. Previously, Ms. Fuller served as a member of the Advisory Board of certain Fidelity® funds (2018-2020), Chief Investment Officer of the New York State Common Retirement Fund (2012-2018) and held a variety of positions at AllianceBernstein L.P. (global asset management, 1985-2012), including Managing Director (2006-2012) and Senior Vice President and Senior Portfolio Manager (2001-2006). Ms. Fuller currently serves as a member of the Board, Audit Committee and Nominating and Governance Committee of The Williams Companies, Inc. (natural gas infrastructure, 2018-present), as a member of the Board, Audit Committee and Nominating and Governance Committee of two Blackstone business development companies (2020-present) and as a member of the Board of Treliant, LLC (consulting, 2019-present).

Patricia L. Kampling (1959)

Year of Election or Appointment: 2020

Trustee

Ms. Kampling also serves as Trustee of other Fidelity® funds. Prior to her retirement, Ms. Kampling served as Chairman of the Board and Chief Executive Officer (2012-2019), President and Chief Operating Officer (2011-2012) and Executive Vice President and Chief Financial Officer (2010-2011) of Alliant Energy Corporation. Ms. Kampling currently serves as a member of the Board, Finance Committee and Governance, Compensation and Nominating Committee of Xcel Energy Inc. (utilities company, 2020-present) and as a member of the Board, Audit, Finance and Risk Committee and Safety, Environmental, Technology and Operations Committee of American Water Works Company, Inc. (utilities company, 2019-present). In addition, Ms. Kampling currently serves as a member of the Board of the Nature Conservancy, Wisconsin Chapter (2019-present). Previously, Ms. Kampling served as a Member of the Advisory Board of certain Fidelity® funds (2020), a member of the Board, Compensation Committee and Executive Committee and Chair of the Audit Committee of Briggs & Stratton Corporation (manufacturing, 2011-2021), a member of the Board of Interstate Power and Light Company (2012-2019) and Wisconsin Power and Light Company (2012-2019) (each a subsidiary of Alliant Energy Corporation) and as a member of the Board and Workforce Development Committee of the Business Roundtable (2018-2019).

Thomas A. Kennedy (1955)

Year of Election or Appointment: 2021

Trustee

Mr. Kennedy also serves as Trustee of other Fidelity® funds. Previously, Mr. Kennedy served as a Member of the Advisory Board of certain Fidelity® funds (2020) and held a variety of positions at Raytheon Company (aerospace and defense, 1983-2020), including Chairman and Chief Executive Officer (2014-2020) and Executive Vice President and Chief Operating Officer (2013-2014). Mr. Kennedy currently serves as Executive Chairman of the Board of Directors of Raytheon Technologies Corporation (aerospace and defense, 2020-present). He is also a member of the Rutgers School of Engineering Industry Advisory Board (2011-present) and a member of the UCLA Engineering Dean's Executive Board (2016-present).

Oscar Munoz (1959)

Year of Election or Appointment: 2021

Trustee

Mr. Munoz also serves as Trustee of other Fidelity[®] funds. Prior to his retirement, Mr. Munoz served as Executive Chairman (2020-2021), Chief Executive Officer (2015-2020), President (2015-2016) and a member of the Board (2010-2021) of United Airlines Holdings, Inc. Mr. Munoz currently serves as a member of the Board of CBRE Group, Inc. (commercial real estate, 2020-present), a member of the Board of Univision Communications, Inc. (Hispanic media, 2020-present) and a member of the Advisory Board of Salesforce.com, Inc. (cloud-based software, 2020-present). Previously, Mr. Munoz served as a Member of the Advisory Board of certain Fidelity[®] funds (2021).

Garnett A. Smith (1947)

Year of Election or Appointment: 2018

Trustee

Mr. Smith also serves as Trustee of other Fidelity® funds. Prior to his retirement, Mr. Smith served as Chairman and Chief Executive Officer (1990-1997) and President (1986-1990) of Inbrand Corp. (manufacturer of personal absorbent products). Prior to his employment with Inbrand Corp., he was employed by a retail fabric chain and North Carolina National Bank (now Bank of America). Mr. Smith previously served as a member of the Advisory Board of certain Fidelity® funds (2012-2013).

David M. Thomas (1949)

Year of Election or Appointment: 2008

Trustee

Lead Independent Trustee

Mr. Thomas also serves as Trustee of other Fidelity[®] funds. Previously, Mr. Thomas served as Executive Chairman (2005-2006) and Chairman and Chief Executive Officer (2000-2005) of IMS Health, Inc. (pharmaceutical and healthcare information solutions). Mr. Thomas currently serves as a member of the Board of Fortune Brands Home and Security (home and security products, 2004-present) and Presiding Director (2013-present) of Interpublic Group of Companies, Inc. (marketing communication).

Trustees and Officers - continued

Susan Tomasky (1953)

Year of Election or Appointment: 2020

Trustee

Ms. Tomasky also serves as Trustee of other Fidelity® funds. Prior to her retirement, Ms. Tomasky served in various executive officer positions at American Electric Power Company, Inc. (1998-2011), including most recently as President of AEP Transmission (2007-2011). Ms. Tomasky currently serves as a member of the Board and Sustainability Committee and as Chair of the Audit Committee of Marathon Petroleum Corporation (2018-present) and as a member of the Board, Corporate Governance Committee and Organization and Compensation Committee and as Chair of the Audit Committee of Public Service Enterprise Group, Inc. (utilities company, 2012-present). In addition, Ms. Tomasky currently serves as a member (2009-present) and President (2020-present) of the Board of the Royal Shakespeare Company — America (2009-present), as a member of the Board of the Columbus Association for the Performing Arts (2011-present) and as a member of the Board and Investment Committee of Kenyon College (2016-present). Previously, Ms. Tomasky served as a Member of the Advisory Board of certain Fidelity® funds (2020), as a member of the Board of the Columbus Regional Airport Authority (2007-2020), as a member of the Board (2011-2018) and Lead Independent Director (2015-2018) of Andeavor Corporation (previously Tesoro Corporation) (independent oil refiner and marketer) and as a member of the Board of Summit Midstream Partners LP (energy, 2012-2018).

Michael E. Wiley (1950)

Year of Election or Appointment: 2018

Trustee

Mr. Wiley also serves as Trustee of other Fidelity® funds. Previously, Mr. Wiley served as a member of the Advisory Board of certain Fidelity® funds (2018-2020), Chairman, President and CEO of Baker Hughes, Inc. (oilfield services, 2000-2004). Mr. Wiley also previously served as a member of the Board of Andeavor Corporation (independent oil refiner and marketer, 2005-2018), a member of the Board of Andeavor Logistics LP (natural resources logistics, 2015-2018) and a member of the Board of High Point Resources (exploration and production, 2005-2020).

+ The information includes the Trustee's principal occupation during the last five years and other information relating to the experience, attributes, and skills relevant to the Trustee's qualifications to serve as a Trustee, which led to the conclusion that the Trustee should serve as a Trustee for each fund.

Advisory Board Members and Officers:

Correspondence intended for a Member of the Advisory Board (if any) may be sent to Fidelity Investments, P.O. Box 55235, Boston, Massachusetts 02205-5235. Correspondence intended for an officer or Peter S. Lynch may be sent to Fidelity Investments, 245 Summer Street, Boston, Massachusetts 02210. Officers appear below in alphabetical order.

Name, Year of Birth; Principal Occupation

Peter S. Lynch (1944)

Year of Election or Appointment: 2003

Member of the Advisory Board

Mr. Lynch also serves as a Member of the Advisory Board of other Fidelity[®] funds. Mr. Lynch is Vice Chairman and a Director of Fidelity Management & Research Company LLC (investment adviser firm). In addition, Mr. Lynch serves as a Trustee of Boston College and as the Chairman of the Inner-City Scholarship Fund. Previously, Mr. Lynch served as Vice Chairman and a Director of FMR Co., Inc. (investment adviser firm) and on the Special Olympics International Board of Directors (1997-2006).

Craig S. Brown (1977)

Year of Election or Appointment: 2019

Assistant Treasurer

Mr. Brown also serves as an officer of other funds. Mr. Brown serves as Assistant Treasurer of FIMM, LLC (2021-present) and is an employee of Fidelity Investments (2013-present).

John J. Burke III (1964)

Year of Election or Appointment: 2018

Chief Financial Officer

Mr. Burke also serves as Chief Financial Officer of other funds. Mr. Burke serves as Head of Investment Operations for Fidelity Fund and Investment Operations (2018-present) and is an employee of Fidelity Investments (1998-present). Previously Mr. Burke served as head of Asset Management Investment Operations (2012-2018).

William C. Coffey (1969)

Year of Election or Appointment: 2019

Assistant Secretary

Mr. Coffey also serves as Assistant Secretary of other funds. He is Senior Vice President and Deputy General Counsel of FMR LLC (diversified financial services company, 2010-present), and is an employee of Fidelity Investments. Previously, Mr. Coffey served as Secretary and CLO of certain funds (2018-2019); CLO, Secretary, and Senior Vice President of Fidelity Management & Research Company and FMR Co., Inc. (investment adviser firms, 2018-2019); Secretary of Fidelity SelectCo, LLC and Fidelity Investments Money Management, Inc. (investment adviser firms, 2018-2019); CLO of Fidelity Management & Research (Hong Kong) Limited, FMR Investment Management (UK) Limited, and Fidelity Management & Research (Japan) Limited (investment adviser firms, 2018-2019); and Assistant Secretary of certain funds (2009-2018).

Timothy M. Cohen (1969)

Year of Election or Appointment: 2018

Vice President

Mr. Cohen also serves as Vice President of other funds. Mr. Cohen serves as Co-Head of Equity (2018-present), a Director of Fidelity Management & Research (Japan) Limited (investment adviser firm, 2016-present), and is an employee of Fidelity Investments. Previously, Mr. Cohen served as Executive Vice President of Fidelity SelectCo, LLC (2019), Head of Global Equity Research (2016-2018), Chief Investment Officer — Equity and a Director of Fidelity Management & Research (U.K.) Inc. (investment adviser firm, 2013-2015) and as a Director of Fidelity Management & Research (Hong Kong) Limited (investment adviser firm, 2017).

Jonathan Davis (1968)

Year of Election or Appointment: 2010

Assistant Treasurer

Mr. Davis also serves as an officer of other funds. Mr. Davis serves as Assistant Treasurer of FIMM, LLC (2021-present), FMR Capital, Inc. (2017-present), FD Funds GP LLC (2021-present), FD Funds Holding LLC (2021-present), and FD Funds Management LLC (2021-present); and is an employee of Fidelity Investments. Previously, Mr. Davis served as Vice President and Associate General Counsel of FMR LLC (diversified financial services company, 2003-2010).

Laura M. Del Prato (1964)

Year of Election or Appointment: 2018

Assistant Treasurer

Ms. Del Prato also serves as an officer of other funds. Ms. Del Prato serves as Assistant Treasurer of FIMM, LLC (2021-present) and is an employee of Fidelity Investments (2017-present). Previously, Ms. Del Prato served as President and Treasurer of The North Carolina Capital Management Trust: Cash Portfolio and Term Portfolio (2018-2020). Prior to joining Fidelity Investments, Ms. Del Prato served as a Managing Director and Treasurer of the JPMorgan Mutual Funds (2014-2017). Prior to JPMorgan, Ms. Del Prato served as a partner at Cohen Fund Audit Services (accounting firm, 2012-2013) and KPMG LLP (accounting firm, 2004-2012).

Colm A. Hogan (1973)

Year of Election or Appointment: 2020

Assistant Treasurer

Mr. Hogan also serves as an officer of other funds. Mr. Hogan serves as Assistant Treasurer of FIMM, LLC (2021-present) and FMR Capital, Inc. (2017-present) and is an employee of Fidelity Investments (2005-present). Previously, Mr. Hogan served as Deputy Treasurer of certain Fidelity funds (2016-2020) and Assistant Treasurer of certain Fidelity (2016-2018).

Pamela R. Holding (1964)

Year of Election or Appointment: 2018

Vice President

Ms. Holding also serves as Vice President of other funds. Ms. Holding serves as Co-Head of Equity (2018-present) and is an employee of Fidelity Investments (2013-present). Previously, Ms. Holding served as Executive Vice President of Fidelity SelectCo. LLC (2019) and as Chief Investment Officer of Fidelity Institutional Asset Management (2013-2018).

Cynthia Lo Bessette (1969)

Year of Election or Appointment: 2019

Secretary and Chief Legal Officer (CLO)

Ms. Lo Bessette also serves as an officer of other funds. Ms. Lo Bessette serves as CLO, Secretary, and Senior Vice President of Fidelity Management & Research Company LLC (investment adviser firm, 2019-present); CLO of Fidelity Management & Research (Hong Kong) Limited, FMR Investment Management (UK) Limited, and Fidelity Management & Research (Japan) Limited (investment adviser firms, 2019-present); Secretary of FD Funds GP LLC (2021-present), FD Funds Holding LLC (2021-present), and FD Funds Management LLC (2021-present); and Assistant Secretary of FIMM, LLC (2019-present). She is a Senior Vice President and Deputy General Counsel of FMR LLC (diversified financial services company, 2019-present), and is an employee of Fidelity Investments. Previously, Ms. Lo Bessette served as CLO, Secretary, and Senior Vice President of FMR Co., Inc. (investment adviser firm, 2019); Secretary of Fidelity SelectCo, LLC and Fidelity Investments Money Management, Inc. (investment adviser firms, 2019). Prior to joining Fidelity Investments, Ms. Lo Bessette was Executive Vice President, General Counsel (2016-2019) and Senior Vice President, Deputy General Counsel (2015-2016) of OppenheimerFunds (investment management company) and Deputy Chief Legal Officer (2013-2015) of Jennison Associates LLC (investment adviser firm).

Chris Maher (1972)

Year of Election or Appointment: 2020

Deputy Treasurer

Mr. Maher also serves as an officer of other funds. Mr. Maher serves as Assistant Treasurer of FIMM, LLC (2021-present) and FMR Capital, Inc. (2017-present), and is an employee of Fidelity Investments (2008-present). Previously, Mr. Maher served as Assistant Treasurer of certain funds (2013-2020); Vice President of Asset Management Compliance (2013), Vice President of the Program Management Group of FMR (investment adviser firm, 2010-2013), and Vice President of Valuation Oversight (2008-2010).

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Trustees and Officers - continued

Jason P. Pogorelec (1975)

Year of Election or Appointment: 2020

Chief Compliance Officer

Mr. Pogorelec also serves as Chief Compliance Officer of other funds. Mr. Pogorelec is a senior Vice President of Asset Management Compliance for Fidelity Investments and is an employee of Fidelity Investments (2006-present). Previously, Mr. Pogorelec served as Vice President, Associate General Counsel for Fidelity Investments (2010-2020) and Assistant Secretary of certain Fidelity funds (2015-2020).

Brett Segaloff (1972)

Year of Election or Appointment: 2021 Anti-Money Laundering (AML) Officer

Mr. Segaloff also serves as an AML Officer of other funds and other related entities. He is Director, Anti-Money Laundering (2007-present) of FMR LLC (diversified financial services company) and is an employee of Fidelity Investments (1996-present).

Stacie M. Smith (1974)

Year of Election or Appointment: 2016

President and Treasurer

Ms. Smith also serves as an officer of other funds. Ms. Smith serves as Assistant Treasurer of FIMM, LLC (2021-present) and FMR Capital, Inc. (2017-present), is an employee of Fidelity Investments (2009-present), and has served in other fund officer roles. Prior to joining Fidelity Investments, Ms. Smith served as Senior Audit Manager of Ernst & Young LLP (accounting firm, 1996-2009). Previously, Ms. Smith served as Assistant Treasurer (2013-2019) and Deputy Treasurer (2013-2016) of certain Fidelity® funds.

Jim Wegmann (1979)

Year of Election or Appointment: 2019

Assistant Treasurer

Mr. Wegmann also serves as an officer of other funds. Mr. Wegmann serves as Assistant Treasurer of FIMM, LLC (2021-present) and is an employee of Fidelity Investments (2011-present). Previously, Mr. Wegmann served as Assistant Treasurer of certain Fidelity® funds (2019-2021).

Shareholder Expense Example

As a shareholder, you incur two types of costs: (1) transaction costs, which may include sales charges (loads) on purchase payments or redemption proceeds, as applicable and (2) ongoing costs, which generally include management fees, distribution and/or service (12b-1) fees and other Fund expenses. This Example is intended to help you understand your ongoing costs (in dollars) of investing in a fund and to compare these costs with the ongoing costs of investing in other mutual funds.

The Example is based on an investment of \$1,000 invested at the beginning of the period and held for the entire period (July 1, 2021 to December 31, 2021).

Actual Expenses

The first line of the accompanying table provides information about actual account values and actual expenses. You may use the information in this line, together with the amount you invested, to estimate the expenses that you paid over the period. Simply divide your account value by \$1,000.00 (for example, an \$8,600 account value divided by \$1,000.00 = 8.6), then multiply the result by the number in the first line for a class/Fund under the heading entitled "Expenses Paid During Period" to estimate the expenses you paid on your account during this period. If any fund is a shareholder of any underlying mutual funds or exchange-traded funds (ETFs) (the Underlying Funds), such fund indirectly bears its proportional share of the expenses of the Underlying Funds in addition to the direct expenses incurred presented in the table. These fees and expenses are not included in the annualized expense ratio used to calculate the expense estimate in the table below. The estimate of expenses does not include any fees or other expenses of any variable annuity or variable life insurance product. If they were, the estimate of expenses you paid during the period would be higher, and your ending account value would be lower.

Hypothetical Example for Comparison Purposes

The second line of the accompanying table provides information about hypothetical account values and hypothetical expenses based on the actual expense ratio and an assumed rate of return of 5% per year before expenses, which is not the actual return. The hypothetical account values and expenses may not be used to estimate the actual ending account balance or expenses you paid for the period. You may use this information to compare the ongoing costs of investing in the Fund and other funds. To do so, compare this 5% hypothetical example with the 5% hypothetical examples that appear in the shareholder reports of the other funds. If any fund is a shareholder of any Underlying Funds, such fund indirectly bears its proportional share of the expenses of the Underlying Funds in addition to the direct expenses as presented in the table. These fees and expenses are not included in the annualized expense ratio used to calculate the expense estimate in the table below. The estimate of expenses does not include any fees or other expenses of any variable annuity or variable life insurance product. If they were, the estimate of expenses you paid during the period would be higher, and your ending account value would be lower.

Please note that the expenses shown in the table are meant to highlight your ongoing costs only and do not reflect any transaction costs. Therefore, the second line of the table is useful in comparing ongoing costs only, and will not help you determine the relative total costs of owning different funds. In addition, if these transactional costs were included, your costs would have been higher.

	Annualized Expense Ratio- ^A	Beginning Account Value July 1, 2021	Ending Account Value December 31, 2021	Expenses Paid During Period- ^B July 1, 2021 to December 31, 2021
VIP Total Market Index Portfolio				
Initial Class	.12%			
Actual		\$1,000.00	\$1,093.50	\$.63
Hypothetical- ^C		\$1,000.00	\$1,024.60	\$.61
Service Class	.22%			
Actual		\$1,000.00	\$1,093.00	\$1.16
Hypothetical- ^C		\$1,000.00	\$1,024.10	\$1.12
Service Class 2	.37%			
Actual		\$1,000.00	\$1,092.00	\$1.95
Hypothetical- ^C		\$1,000.00	\$1,023.34	\$1.89
VIP Extended Market Index Portfolio				
Initial Class	.13%			
Actual		\$1,000.00	\$1,016.00	\$.66
Hypothetical- ^C		\$1,000.00	\$1,024.55	\$.66
Service Class	.23%			
Actual		\$1,000.00	\$1,015.10	\$1.17
Hypothetical- ^C		\$1,000.00	\$1,024.05	\$1.17
Service Class 2	.38%			
Actual		\$1,000.00	\$1,014.50	\$1.93
Hypothetical- ^C		\$1,000.00	\$1,023.29	\$1.94
VIP International Index Portfolio				
Initial Class	.17%			
Actual		\$1,000.00	\$989.50	\$.85
Hypothetical- ^C		\$1,000.00	\$1,024.35	\$.87
Service Class	.27%			
Actual		\$1,000.00	\$989.60	\$1.35
Hypothetical- ^C		\$1,000.00	\$1,023.84	\$1.38
Service Class 2	.42%			
Actual		\$1,000.00	\$988.70	\$2.11
Hypothetical- ^C		\$1,000.00	\$1,023.09	\$2.14

Annualized expense ratio reflects expenses net of applicable fee waivers.

Shareholder Expense Example - continued

В	Expenses are equal to the annualized expense ratio, multiplied by the average account value over the period, multiplied by 184/365 (to reflect the one-half year period). The fees and expenses of any Underlying Funds are not included in each annualized expense ratio.
C	5% return per year before expenses

Distributions (Unaudited)

The Board of Trustees of each fund voted to pay to shareholders of record at the opening of business on record date, the following distributions per share derived from capital gains realized from sales of portfolio securities:

	Pay Date	Record Date	Capital Gains
VIP Total Market Index Portfolio			
Initial Class	02/11/22	02/11/22	\$0.026
Service Class	02/11/22	02/11/22	\$0.026
Service Class 2	02/11/22	02/11/22	\$0.026
VIP Extended Market Index Portfolio			
Initial Class	02/11/22	02/11/22	\$0.055
Service Class	02/11/22	02/11/22	\$0.055
Service Class 2	02/11/22	02/11/22	\$0.055
VIP International Index Portfolio			
Initial Class	02/11/22	02/11/22	\$0.000
Service Class	02/11/22	02/11/22	\$0.000
Service Class 2	02/11/22	02/11/22	\$0.000

The funds hereby designate as capital gain dividend the amounts noted below for the taxable year ended December 31, 2021, or, if subsequently determined to be different, the net capital gain of such year.

VIP Total Market Index Portfolio	\$2,379,785
VIP Extended Market Index Portfolio	\$6,165,690

A percentage of the dividends distributed during the fiscal year for the following funds qualify for the dividends—received deduction for corporate shareholders:

	Initial Class	Service Class	Service Class 2
VIP Total Market Index Portfolio			
February, 2021	3%	3%	3%
December, 2021	81%	89%	93%
VIP Extended Market Index Portfolio			
December, 2021	27%	28%	29%

The amounts per share which represent income derived from sources within, and taxes paid to, foreign countries or possessions of the United States are as follows:

Pay Date	Income	Taxes
02/05/21	\$0.0023	\$0.0000
12/17/21	\$0.3089	\$0.0319
02/05/21	\$0.0023	\$0.0000
12/17/21	\$0.3014	\$0.0319
02/05/21	\$0.0023	\$0.0000
12/17/21	\$0.2920	\$0.0319
	02/05/21 12/17/21 02/05/21 12/17/21 02/05/21	02/05/21 \$0.0023 12/17/21 \$0.3089 02/05/21 \$0.0023 12/17/21 \$0.3014 02/05/21 \$0.0023

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Board Approval of Investment Advisory Contracts

VIP International Index Portfolio

At its July 2021 meeting, the Board of Trustees, including a majority of the Independent Trustees (together, the Board), voted to approve an amended and restated sub-advisory agreement with Geode Capital Management, LLC (Geode) for the fund (the Amended Contract) to decrease the sub-advisory fee rate paid by Fidelity Management & Research Company LLC (FMR), the fund's investment adviser, to Geode on behalf of the fund by 0.25 basis points, effective August 1, 2021. The Board, assisted by the advice of fund counsel and Independent Trustees' counsel, considered a broad range of information.

Nature, Extent, and Quality of Services Provided. The Board previously received and considered materials relating to the nature, extent and quality of services provided by FMR and Geode to the fund, including the resources dedicated to investment management and support services, shareholder and administrative services, the benefits to shareholders of investment in a large fund family and the investment performance of the fund in connection with the annual renewal of the fund's current management contract and sub-advisory agreement (Advisory Contracts). At its May 2021 meeting, the Board concluded that the nature, extent and quality of the services provided to the fund under the existing Advisory Contracts should continue to benefit the fund's shareholders. The Board noted that approval of the Amended Contract would not change the fund's portfolio manager, the investment processes, the level or nature of services provided, the resources and personnel allocated or trading and compliance operations. The Board concluded that the nature, extent, and quality of services to be provided to the fund under the Amended Contract should continue to benefit the fund's shareholders.

Competitiveness of Management Fee and Total Expense Ratio. The Board noted that the Amended Contract would result in no change in the fund's management fee and total expense ratio and considered that it received and reviewed information regarding the fund's current management fee and total expense ratio compared to "mapped groups" of competitive funds and classes in connection with the annual renewal of the Advisory Contracts. Based on its review, the Board concluded at its May 2021 and July 2021 meetings that the fund's management fee is fair and reasonable in light of the services that the fund receives and the other factors considered and that the fund's total expense ratio was reasonable in light of the services that the fund and its shareholders receive and the other factors considered.

Costs of the Services and Profitability. The Board previously reviewed information regarding the revenues earned and the expenses incurred by Fidelity in providing services to the fund and the level of Fidelity's profitability. At its May 2021 meeting, the Board concluded that it was satisfied that Fidelity's profitability in connection with the operation of the fund was not excessive. At the July 2021 meeting, the Board concluded that the Amended Contract would not have a meaningful effect on Fidelity's profitability.

Economies of Scale. The Board has previously received and reviewed information regarding whether there have been economies of scale in respect of the management of the Fidelity funds, whether the Fidelity funds (including the fund) have appropriately benefited from any such economies of scale, and whether there is potential for realization of any further economies of scale and that it concluded, at its May 2021 meeting, that economies of scale, if any, are being appropriately shared between fund shareholders and Fidelity. At the July 2021 meeting, the Board concluded that the Amended Contract would not have a meaningful effect on any potential economies of scale.

Based on its evaluation of all of the conclusions noted above, and after considering all factors it believed relevant, the Board concluded that the sub-advisory fee arrangement is fair and reasonable, and that the fund's Amended Contract should be approved.

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